

Arunima Sinha

Contact:

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Education:

2005-2010 Ph.D., Columbia University

2003-2005 M.A., Delhi School of Economics, Delhi University

2000-2003 B.A. (Hons), Lady Shriram College, Delhi University

Employment:

August 2014 – Present Assistant Professor, Department of Economics, Fordham University

September 2010 – July 2014 Assistant Professor, Department of Economics,
Leavey School of Business, Santa Clara University

Visiting positions:

September 2013
- March 2014 Visiting Fellow, Program for Economic Research, Department
Economics, Columbia University

Visiting Scholar, Department of Economics, Rutgers

November 2012 Visiting Scholar, Federal Reserve Bank of St. Louis

Publications:

FOMC Forward Guidance and Investor Beliefs, *American Economic Review* P&P, 105(5), pp. 656-661, May 2015.

Government Debt, Learning and the Term Structure, *Journal of Economic Dynamics and Control*, 53 (2015), 268-289.

Learning and the Yield Curve, *Journal of Money, Credit and Banking*, Vol. 48, No. 2–3 (March–April 2016).

Monetary Policy Uncertainty and Investor Expectations, *Journal of Macroeconomics*, 47, *Part B*, March 2016, pp. 188-199.

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Characterizing Investor Beliefs about Assets with Varying Risk (with Eric Gaus), *Research in International Business and Finance*, Vol. 39, Part B, January 2017, pp. 990-999.

Insulation of India from the East Asian Crisis: An Analysis (with Pami Dua), *Singapore Economic Review*, Vol. 52 (3), 419-443, December 2007 (Also appeared in *Exchange Rate Systems and Policies in Asia* (ed. Paul Yip), World Scientific).

Book Chapters:

The Term Structure of Interest Rates in India (with Rajnish Mehra), forthcoming in *Monetary Policy in India: A Modern Macroeconomic Perspective*, edited by Chetan Ghate and Kenneth Kletzer, Springer 2016.

Working papers (under review):

A Lesson from the Great Depression that the Fed Might have Learned: A Comparison of the 1932 Open Market Purchases with Quantitative Easing (with Michael Bordo), NBER Working paper 22581. *Featured in the NBER Digest and VoxEU.org in November 2016.*

What does the Yield Curve imply about Investor Expectations? (with Eric Gaus). (*R&R*)

Works in progress:

Fiscal-Monetary Interactions During the Classical Gold Standard and Wartime Suspension Periods (with Michael Bordo).

Role of Credibility under Price-Level Targeting (with Bruce Preston and Stefano Eusepi)

Exploring the Relation between the Federal Reserve's LSAPs in the 1930s with Treasury Yields (with John Landon-Lane).

Invited presentations:

2017

AEA Meetings (Chicago), UC Berkeley*, Hoover Institute*, Claremont McKenna*, Banque De France*, Georgetown Biennial Conference, Society for Computational Economics (New York), Simon Fraser (scheduled)

2016

AEA Meetings (San Francisco), UCLA, NBER DAE (spring meeting), Conference on the Next Steps for the Fiscal Theory of the Price Level (University of Chicago), Bank for International Settlements*, Federal Reserve System Conference on Economic and Financial History (FRB Richmond), International Association of Applied Econometrics (Milan), Society for Computational Economics (Bordeaux), Fiscal Theory Group (Princeton University)

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2015

AEA Meetings (Boston); Second International Workshop in Financial Markets and Nonlinear Dynamics (Paris)*, Conference on Expectations in Dynamic Macroeconomic Models (University of Oregon), Econometric Society World Congress Meetings (Montreal), European Economic Association meetings (Mannheim), Bank of Canada/FRB San Francisco Conference on Fixed Income Markets

2014

Society for Computational Economics (Oslo)*, Macro Mid-West (Columbia, Missouri); Fordham University, Bentley University, Conference on Expectations in Dynamic Macroeconomic Models (Bank of Finland)

2013

Macro Mid-West (Urbana-Champaign); Eastern Economic Association (New York); Society for Computational Economics (Vancouver); Society for Economic Dynamics (Seoul); European Meetings of the Econometric Society (Gothenburg); Rutgers (Economics); University of Connecticut (Economics)

2012

Meetings of the Royal Economic Society (Cambridge); Society for Computational Economics (Prague); North American Summer Econometric Society (Chicago); Macro-Midwest Meetings (Notre Dame); Santa Clara University; Conference on Expectations in Dynamic Macroeconomic Models (at St. Louis); Federal Reserve Bank of St. Louis; Asian Meetings of the Econometric Society (New Delhi)

2011

UC Irvine; Federal Reserve Bank of San Francisco; Eastern Economic Association (New York); Royal Economic Society (Royal Holloway); Macro Mid-West (Vanderbilt); Society for Computational Economics (San Francisco); Australasian Meetings of the Econometric Society (Adelaide); Asian Meetings of the Econometric Society; Winter School 2011 at the Delhi School of Economics

2010

Columbia University; Federal Reserve Banks of Dallas and New York; Hamilton College; Kansas University; Indian School of Business; Santa Clara University; UC Santa Cruz; European Economic Association Congress (Glasgow); Society for Computational Economics (London)

2009

Columbia University; Federal Reserve Bank of New York

* Presented by co-author

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Honors, Grants and Fellowships:

2017	Faculty Fellowship, Fordham University
2016, 2017	Merit award, Fordham University
2014	First year Faculty Research Grant, Fordham University
2011, 2012, 2013	Leavey Research Grant, Santa Clara University
2011, 2012	FSRAP grant, Santa Clara University
2009	Dissertation fellowship, Department of Economics, Columbia University
2009	CSWEP Dissertation Intern, Federal Reserve Bank of New York
2009	Program for Economic Research at Columbia University
2008	Vickrey award for best third year paper, runner up, Columbia University
2007	Fellow, Sanders Endowed Scholarship, GSAS, Columbia University
2006	Teaching Fellow, GSAS, Columbia University
2005	Faculty Fellow, GSAS, Columbia University
2004	Merit Scholarship, Center for Advanced Studies, Delhi School of Economics
2001, 2003	Awarded "Best Student in Economics", Lady Shriram College

Professional activities:

June 2017	Member, Advisory Council, Society for Computational Economics
June 2017	Program Committee Co-chair, Conference on Computing in Economics and Finance
September 2016	Discussant for "The Term Structure of Expectations and Bond Yields" by Richard Crump, Stefano Eusepi and Emanuel Moench at the Conference on Expectations in Dynamic Macroeconomic Models (Dutch Central Bank)
April 2016, 2017	Co-organizer, Fordham Workshop on Macroeconomics and International Finance
January 2016	Session Organizer, AEA Meetings (San Francisco)
July 2015	Discussant for "Inflation expectations and recovery from the depression in 1933: Evidence from the narrative record" by Andrew Jalil and Gisela Rua at

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the Bundesbank conference on “Central Banks and Crises: Historical Perspectives”

January 2014 Participant, CSWEP National Mentoring Workshop at the Philadelphia AEA Meetings

April 2013 Invited speaker, Graduate International Finance class at University of San Francisco

October 2012 Discussant for “FX Options and the Financial Crisis” by Yu-Chin Chen and Ranganai Gwati at the West Coast Workshop on International Finance and Open Economy Macroeconomics

Referee services for *Journal of Monetary Economics*, *Journal of Economic Dynamics and Control*, *Journal of Economic Surveys*, *Macroeconomic Dynamics*, *International Journal of Central Banking*, *Economic Systems*, *Oxford University Press*, *Journal for Financial Stability*, *Explorations in Economic History*, *Indian Growth and Development Review*

Teaching experience:

At Fordham University:

Basic Macroeconomics; Macroeconomic Analysis; Money and Banking; Introduction to Micro and Macroeconomics (Business PhD)

At Santa Clara University:

Macroeconomics; Intermediate Macroeconomics; Macroeconomics in the Global Economy (MBA) and Time Series Analysis

At Columbia University:

Teaching assistant for Graduate Macroeconomics, Intermediate Macroeconomics, Time Series Analysis, Econometrics

University and Department services:

At Fordham University

Department of Economics seminar co-organizer (2017-18)

Committee Member, Recruitment Committee, Department of Economics (2014-15)

Undergraduate advising (2014-present)

Senior thesis advisor (2016)

At Santa Clara University

Organizer, Yellow Pad Seminar Series, Department of Economics (2012-13)

Undergraduate Leadership Team committee member at the Leavey School of Business (2012-13)

Committee member, Junior Recruitment Committee, Department of Economics (2011-12)

Undergraduate advising (Economics majors in School of Arts and Sciences)

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Co-organizer, Leavey Research Seminar series at Santa Clara University

References:

Michael Woodford
mw2230@columbia.edu

Ricardo Reis
r.a.reis@lse.ac.uk

Bruce Preston
bruce.preston@unimelb.edu.au

John Donaldson
jd34@columbia.edu

Personal information:

Languages: English and Hindi; U.S. Permanent Resident

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