

## Dr. Tanima Niyogi Sinha Roy



- a) **Academic qualifications:** Ph.d, M.Phil, M.Sc
- b) **Area of specialization:** Banking and Finance
- c) **Research interest:** Monetary Economics, Corporate Finance ,International Finance and Behavioural Economics
- d) **Publications:** National- 6, International -3
- e) **Paper presentation at conferences/seminars:** National- 6, International- 4

### Publications by Dr. Tanima Niyogi Sinha Roy

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Sl .	Title of paper	Name of Journal/Book	Year of publication	ISBN/ISSN number
1.		<i>Banking Sector Globalization in India: Vulnerability and Challenges</i> LAMBART Academic Publishing, Germany , , p 224	2015	ISBN : 978-3-659-57826-7
2.	Globalization and Banking Fragility in India: Empirical Essays Relating to Early Warning System, Default Risk and Bank Stock Volatility	Finance India : The Quarterly journal of Indian Institute of Finance , XXIX. 175-182	2015	ISSN : 0970 - 3772
3.	Forewarning Indicator System for Banking Crisis in India”	<i>Select Issues in Macroeconomics: A Quantitative Approach, A Festschrift in Honour of Dilip Nachane.</i> edited. by Bandi Kamaiah, S V Sessaiah and GRK Murthy	2015	ISBN 9788131427958

4	Indicators of Banking Fragility in India: An Empirical Test' in South Asia Economic Journal ,	South Asia Economic Journal	2012	ISSN 1391-5614
5	Sensitivity of Bank Stock Returns in India to Market Risk, Interest Rate Risk and Exchange Rate Risk	<i>Storming the Global Business: Rise of the Asian Tigers</i> edited by Biswajeet Pattanayak, Phalgu Niranjana, Kalyan Shankar Ray and Sumita Mishra of Asian School of Business Management Bhubaneswar	2010,	ISBN: 978-81-7446-788-1
6	Volatility and Forecasting of BSE BANKEX	The Journal of Quantitative Economics	2009	ISSN 0971-1554
7	Day-of-the-Week Effects in BSE BANKEX	Business and Development Dynamic Issues in India, Vol III edited by VenkataSeshaiah and TrilohanTripathy	2009	ISBN: 978-81-314-2154-3
8	A Multi-index GARCH Approach on the Impact of Risk Factors on the Returns and Volatility of Banking Stocks in India	Asian African Journal of Economics and Econometrics	2009	ISSN-0972-3986
9	Macroeconomic Determinants of Asset Quality of Indian PSU Banks – A Recursive VAR Approach	IUP Journal of Bank Management	2008	ISSN 0972-6918

**Paper presentations by Dr. Tanima Niyogi Sinha Roy in seminars/conferences**

Sl No	Title of the paper	Name of the conference	Organising institution	Year	International/national/state/regional
1	Macroeconomic Stress Testing and the Resilience of the Indian Banking System: A Focus on Credit Risk presented at the,	International Finance Conference	Indian Institute of Management Calcutta, India.	10-12, 2011	International
2	An Empirical Investigation of Risk-sensitivity of Commercial Bank Stock Returns: Evidence from India	The International Conference on Infrastructure Finance	Vinod Gupta School of Management & R C G School of Infrastructure Design and Management, IIT Kharagpur,	June 3-5, 2010	International
3	Early Warning System for Systemic Banking Crisis in India: Parametric and Non-parametric approaches	12 <sup>th</sup> Money and Finance Conference	IGIDR, Mumbai	March 11-12, 2010	National
4	'Developing an Early Warning System for Banking Crisis in India: Integration of Signal Extraction Approach and Probit Regression	18 <sup>th</sup> Biennial meeting of the Association of Indian Economic and Financial Studies	Vanderbilt University and Research and Information Systems for Developing Countries, New Delhi	19-20 <sup>th</sup> June, 2009	International
5	Probit Estimation of Early Warning Indicators of Banking Crisis ,	ECONference , The 3rd International Conference on Development and Sustainability in the Era of Globalization	University of Burdwan, West Bengal	December 29-30, 2009	National
6	Sensitivity of Bank Stock Returns to Market Risk, Interest Rate Risk and Exchange Rate Risk	<i>AMCON'09</i>	Asian School of Business Management, Bhubaneswar, Orissa	,December 3-5, 2009	National
7	Day-of-the-week Effects in BSE BANKEX'	Second Doctoral Theses Conference,	ICFAI Business School, Hyderabad	March 7-8, 2008	National

8	Symmetric and Asymmetric Conditional Volatility in Bank Stock Returns in India'	Second National Conference on Indian Capital Market: Emerging Issues'	Indian Business School (IBS), Gurgaon, in association with AIMS	February 27-28, 2008	National
9	Macroeconomic Determinants of Credit Risk of Indian Public Sector Banks-A Recursive VAR Approach'by,	(Third International Conference on Business and Finance organized	ICFAI Business School, Hyderabad	December 22-23, 2006	National
10	Factor Content of India's Foreign Trade: An Input-Output Analysis.	12 <sup>th</sup> International Conference of Input-Output Technique	New York University , New York, USA.	May 18-22, 1998,	International