Dr. Sowmya Subramaniam

Last updated: March 2018

CONTACT INFORMATION — Mobile : 91-05226696647 — E-mail : sowmya2003@gmail.com

RESEARCH INTERESTS

Fixed Income Markets: Sovereign Bonds, Yield curve modelling, Monetary Economics, Pricing of Corporate Bonds and Credit Default swaps

TEACHING INTERESTS

Fixed Income Markets, Financial Management and Financial Reporting and Analysis.

JOURNALS

Sowmya, S., & Prasanna, K. (2018). Yield curve interactions with the macroeconomic factors during global financial crisis among Asian markets. International Review of Economics & Finance, 54,178-192.

Subramaniam, Sowmya., & Prasanna, K. P. (2017). Inter-dependencies among Asian bond markets. Studies in Economics and Finance, 34(4), 485-505.

Prasanna, K., & Sowmya, S. (2017). Yield curve in India and its interactions with the US bond market. International Economics and Economic Policy, 14(2), 353-375.

Sowmya, S., Prasanna, K., & Bhaduri, S. (2016). Linkages in the term structure of interest rates across sovereign bond markets. Emerging Markets Review, 27, 118-139.

AWARDS

Received **Outstanding paper award** in **Eastern Finance Association (2015)** for the paper titled " Linkages in the term structure of Interest rates across sovereign bond markets"

Received **Best paper award** in the In house Symposium conducted by **Department of Management studies, IIT M** for the paper titled " Yield Curve in India and its interaction with US Bond Market"

Recipient of **Junior Research Fellowship** from University Grants Commission (July 2012 till June 2014)

Recipient of **Senior Research Fellowship** from University Grants Commission (July 2014- September 2016)

Anna University Rank Holder in MBA examinations

CONFERENCES

Sowmya S. and P.K. Prasanna. Dynamics of Yield curve and macroeconomic interactions across sovereign Asian bond markets. **Special issue Journal of International Financial Markets, Institutions and Money symposium**, June 23-25th 2016, Shanxi University, China.(**Shortlisted for the Second round- the revised manuscript with the comments has to be presented during December 2016 in China)**

Sowmya S. and P.K. Prasanna. Linkages in term structure of interest rates across sovereign bond markets. **51st Eastern Finance Association Annual Conference** , April 11-15th 2015, New Orleans , U.S.A

Sowmya S. and P.K. Prasanna, Yield curve interactions and spill over effects in bond markets. **Special Issue Journal of Banking and Finance Conference**, December 4th-5,2015,Deakin University, Melbourne, Australia

Sowmya S. and P.K. Prasanna. Dynamics of Yield Curve in India – A latent factor approach, **India Finance Conference**, December 2014, IIM Bangalore.

Sowmya S. and P.K. Prasanna. Inter dependencies across Asian bond markets, International conference on Financial markets and corporate finance, August 2016, IIT Madras

PROFESSIONAL ACTIVITIES

Reviewed paper for Economic letters

Served as a paper Discussant at 51st Eastern Finance Association Meeting

Served as Session chair at **Special Issue Journal of International Financial Markets, Institutions and Money symposium**

Member of Organising committee in ICMCF conference 2016, at IIT madras

Member of American Finance Association

Member of Eastern Finance Association

RESEARCH GRANTS

Received a Research Grant from **Indian Council of Social Science Research** for the project "Bond market development and expectations in India".
Principal Investigator: Dr. Krishna Prasanna (PhD Supervisor).

INVITED TALK AND OTHERS

Spill over Effects in term structure of Interest rates using Generalised VAR model. Ford Motors Private Limited ,Chennai (May, 2016)

Discussed the paper titled "Sovereign credit risk, liquidity, and European Central Bank intervention: Deus ex machine" with Prof. Marti Subrahmanyam, Stern school of Business, New York during the GIAN course of ICMCF conference 2016 at IIT madras

DOMAIN SKILLS

Software : R, MATLAB, STATA, EVIEWS, SPSS, LATEX