

# Abhinav Anand

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Faculty Block B 007,  
IIMB Campus,  
Bilekahalli, Bannerghatta Road,  
IIM Bangalore,  
Bengaluru, 560076

<https://sites.google.com/site/abhinavananddwivedi/>

PHONE: 080-2699 3698

EMAIL: [abhinav.anand@iimb.ac.in](mailto:abhinav.anand@iimb.ac.in)

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## Employment

### Assistant Professor, IIMB Young Faculty Research Chair:

Finance & Accounting Area, 2017 – present  
Indian Institute of Management Bangalore

### Postdoctoral Research Fellow:

Financial Mathematics & Computation Cluster, 2014 – 2017  
Michael Smurfit Graduate Business School,  
University College Dublin.

## Education

**PhD, Economics:** State University of New York (SUNY) Stony Brook 2009 – 2014

**MS, Applied Mathematics & Statistics:** SUNY Stony Brook 2007 – 2009

**B Tech, Chemical Engineering:** National Institute of Technology (NIT) Karnataka, 2003 – 2007  
Surathkal, India

## Publications

- Anand, A.**, Li, T., Kurosaki, T., and Kim, Y. S. (2017). The Equity Risk Posed by the Too-Big-to-Fail Banks: A Foster-Hart Estimation. *Annals of Operations Research*, 253 (1), 21–41.
- Anand, A.**, Li, T., Kurosaki, T., and Kim, Y. S. (2016). Foster-Hart optimal portfolios. *Journal of Banking & Finance*, 68, 117–130.

## Working Papers

- “Integration Among US Banks” (with John Cotter)
- “Bankruptcy Risk Measures” (with Sandro Brusco)
- “Spillovers From Financial to Real Markets” (with Mark Hallam and John Cotter)
- “Who Does Affirmative Action Better: China or India?”

## Invited Talks

### Seminars

- ◇ Central Bank of Ireland April 13<sup>th</sup>, 2017
- ◇ Economics and Planning Unit (EPU),  
Indian Statistical Institute, Delhi (ISI Delhi) January 27<sup>th</sup>, 2017
- ◇ Indira Gandhi Institute of Development Research, Mumbai (IGIDR) January 18<sup>th</sup>, 2017
- ◇ Joint seminar: Economics and Finance & Accounting Areas,  
Indian Institute of Management, Ahmedabad (IIM Ahmedabad) January 13<sup>th</sup>, 2017
- ◇ Industrial and Management Engineering (IME),  
Indian Institute of Technology, Kanpur (IIT Kanpur) January 6<sup>th</sup>, 2017
- ◇ Economics and Planning Unit (EPU),  
Indian Statistical Institute, Delhi (ISI Delhi) December 9<sup>th</sup>, 2016
- ◇ Research Centre in Management and Economics (CEGE)  
Catholic University of Portugal at Porto June 11<sup>th</sup>, 2015
- ◇ Max Planck Institute for Informatics, Saarbrücken April 7<sup>th</sup>, 2015

### Conferences

- ◇ 26<sup>th</sup> Stony Brook International Game Theory Festival, New York, USA July 20<sup>th</sup> – 24<sup>th</sup>, 2015
- ◇ International Workshop on Game Theory, University of São Paulo, Brazil July 25<sup>th</sup> – 31<sup>th</sup>, 2014
- ◇ 24<sup>th</sup> Stony Brook International Game Theory Festival, New York, USA July 8<sup>th</sup> – 12<sup>th</sup>, 2013

### Teaching Experience

- **Instructor:** Introduction to Economics; Econometrics; Industrial Organization; Game Theory (Department of Economics, SUNY Stony Brook)
- **Teaching Assistant:** Intermediate Microeconomic Theory; Mathematical Statistics; Econometrics (Department of Economics, SUNY Stony Brook); Graph Theory (Department of Applied Mathematics & Statistics, SUNY Stony Brook)

### References

#### John Cotter

Director  
Financial Mathematics  
& Computation Cluster,  
Smurfit Business School,  
University College Dublin  
[john.cotter@ucd.ie](mailto:john.cotter@ucd.ie)

#### Sandro Brusco

Chair  
Department of Economics  
SUNY Stony Brook  
[sandro.brusco@stonybrook.edu](mailto:sandro.brusco@stonybrook.edu)

#### Aaron Kim

Assistant Professor  
College of Business  
SUNY Stony Brook  
[aaron.kim@stonybrook.edu](mailto:aaron.kim@stonybrook.edu)