MOHAMMAD AZEEM KHAN

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user=k2iz mwAAAAJ&hl=en a22311134

Current Position Visiting Assistant Professor (Economics), Indian Institute of

Management Indore (Office: B113, Academic Block, IIM Indore)

Positions held Assistant Professor, Jindal Global Business School, OP Jindal

University, Sonipat Haryana (January 2023-June 2023)

Research Interest: Banking, Monetary Economics, and Applied Econometrics

Educational Oualification:

Indian Institute of Technology Kanpur

Ph.D. Economics (2016 – 2022)

Thesis Title: Essays on the Risk Profile of Indian Banks

Thesis Advisors: Dr. Wasim Ahmad

Aligarh Muslim University

Master of Arts in Economics (2014 – 2016)

Grade: First class (Percentage: 72.80)

Bachelor of Arts Honors in Economics (2011 – 2014)

Grade: First class (Percentage: 71.08)

Academic Achievements

 Recipient of outstanding PhD thesis award in Economics for the year 2023.

- **First** rank holder in Departmental Merit Scholarship test (Department of Economics, AMU), 2014-16 Batch.
- **First** position in science group of School in 12th state board examination.

Publications:

Journal Articles:

- 1. Adil, M. H., **Khan, M. A**., & Rasool, H. (2021). <u>Determinants of inflation in India in a dynamic setup</u>. *The Singapore Economic Review*. Impact Factor: 0.96, Ranking: (ABDC: B, Scopus: Q3)
- 2. **Khan, M. A.**, Adil, M. H., & Husain, S. (2021). <u>The impact of economic uncertainty, stock market uncertainty and monetary uncertainty on money demand in India</u>. *International Journal of Emerging Markets*. Impact Factor: 3.69, Ranking: (ABDC: B, Scopus: Q2)
- 3. Khan, M. A., & Ahmad. W. (2022). Fresh evidence on the

- relationship between market power and default risk of Indian banks. Finance Research Letters. Impact Factor: 9.848, Ranking: (ABDC: A, Scopus: Q1)
- 4. Khan, T., Shamim, M., & Khan, M. A. (2022). <u>Leverage strategies of Indian telecom sector: a dynamic panel data approach</u>. *Indian Growth and Development Review*. Impact Factor: 1.02, Ranking: (ABDC: B, Scopus: Q3)
- 5. **Khan, M. A.**, & Ahmad, W. (2022). <u>Competition, concentration and default-risk in the Indian banking industry</u>. *Journal of Economic Studies*. Impact Factor: 2.42, Ranking: (ABDC: B, Scopus: Q1)
- 6. **Khan, M. A.**, Fatima, Z., & Fatima, S. (2022). Revisiting the Gravity Model of Migration. Foreign Trade Review. Impact Factor: 1.20, Ranking: (ABDC: B, Scopus: Q2)
- 7. Ahmad, W., Tiwari, S. R., Wadhwani, A., **Khan, M. A.**, & Bekiros, S. (2023). Financial Networks and systemic risk vulnerabilities: A Tale of Indian Banks. Research in International Business and Finance, 101962. (ABDC: B, Scopus: Q1)

Conference Proceedings:

Khan, M. A. (2019, November). <u>Impact of Competition on Default Risk: Evidence from Indian Commercial Banks</u>. In Conference Dates: 4th-5th November 2019 Venue: St. Hilda's College, The University of Oxford, UK (p. 102)

Research in Progress or Under-Review:

- 1. **Khan, M. A.**, & Ahmad, W. *Macroeconomic Dynamics of Bank Risk in India*. (Under-review in a Journal)
- 2. **Khan, M. A.**, & Kaur, M. *Are Indian Banks Convergent in Efficiency?* (Under-review in a Journal)
- 3. **Khan, M. A.**, Role of Non-interest Income in Determining Banking Risk in Emerging Economies (Under progress)

Conference Presentations:

- Mohammad Azeem Khan and Wasim Ahmad, On the Bank Market Competition and the Risk-taking Behavior of Indian Banks, International Academic Conference on Finance, Economics and Econometrics, Saint Hilda's College, University of Oxford, November 2019.
- 2. Mohammad Azeem Khan and Wasim Ahmad, *On the Bank Market Competition and the Risk-taking Behavior of Indian Banks*, **India Finance Conference**, Indian Institute of Management Ahmedabad, December 2019.
- 3. Mohammad Azeem Khan and Wasim Ahmad, How Does the

- Market Power Affect the Market-Based Default Risk? Evidence from Indian Banks, Scottish Economic Society Annual Conference (Virtually), April 2021.
- 4. Mohammad Azeem Khan and Wasim Ahmad, *How Does the Market Power Affect the Market-Based Default Risk? Evidence from Indian Banks*, **7th International Young Finance Scholars' Conference**, Peking University HSBC Business School, Oxford Campus (Virtually), July 2021.
- 5. Mohammad Azeem Khan and Wasim Ahmad, Macroeconomic Dynamics of Bank Risk in India, 16th Annual Conference on Economic Growth and Development, Indian Statistical Institute Delhi (Virtually), December 2021.
- 6. Mohammad Azeem Khan and Wasim Ahmad, How Does the Market Power Affect the Market-Based Default Risk? Evidence from Indian Banks, Annual meeting of Allied Social Science Association (Virtually), January 2022.

Fellowships and Grants:

- *Junior Research Fellowship*, University Grants Commission, India (July 2016 to June 2018).
- Senior Research Fellowship, University Grants Commission, India (July 2018 to June 2021).
- International Conference Travel Grant to attend International Academic Conference on Finance, Economics and Econometrics, held in Saint Hilda's College, University of Oxford, Indian Institute of Technology Kanpur, Kanpur, India (November 2019).
- National Conference Travel Grant to Attend India Finance Conference held in Indian Institute of Management Ahmedabad, Indian Institute of Technology Kanpur, Kanpur, India (December 2019).

Teaching Experience:

Course Instructor: Jindal Global Business School, OP Jindal University Sonipat,

1. Macroeconomics to BBA (2022-2023, Sem II)

Course Tutor: Department of Economic Sciences, IIT Kanpur

- 1. ECO 101A Introduction to Economics (2019-20, Sem. II)
- 2. COM 200 Communication Skills (2020-21 Sem I)

Teaching Assistance: Department of Economics, IIT Kanpur

- 1. ECO 221A: Macroeconomics I (2017-18, Sem. I and 2018-19 Sem I)
- 2. ECO 522A Monetary Economics (2017-18, Sem II)

- 3. ECO 201A Microeconomics I (2018-2019, Sem II)
- 4. ECO 341A Econometrics I (2019-20, Sem. I)
- 5. ECO 413A Indian Economic Problems (2017, Summer Term and 2019 Summer Term)
- 6. ECO 261A Introduction to Mathematical Economics (2020-21 Sem II)

Teaching Interest:

Under-graduate level

- 1. Introduction to Microeconomics
- 2. Introduction to Macroeconomics
- 3. Monetary Economics
- 4. Introduction to Econometrics

Post-graduate level

- 1. Macroeconomics
- 2. Applied Econometrics

Technical Skills and Software

- Experienced in carrying out empirical analysis using Panel data econometrics, Time series econometrics and Microeconometrics.
- Regular user of STATA, Eviews, R, Microsoft Office and Latex.
- Basic knowledge of Python, Tableau, MATLAB and Rats.

Personal Information:

- Citizenship: Indian
- Gender: Male
- Languages: English (fluent), Urdu (native), Hindi (native)

Professional Services and Affiliations

- Reviewer for Finance Research Letters (ISSN: 1544-6123).
- Reviewer for Journal of Economic Studies (ISSN: 0144-3585).
- Reviewer for Applied Economics Letters incorporating Applied Financial Economics Letters (ISSN: 1744-6546).
- Reviewer for Cogent Economics and Finance (ISSN: 2332-2039).
- Membership of India Finance Association for 2020.
- Membership of Scottish Economic Society from April 2021 to March 2022.
- Membership of The Econometrics Society from October 2021.
- Membership of The American Finance Association from February 2021.

References:

1. Dr. Wasim Ahmad

Associate Professor,

Department of Economic Sciences

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India

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Kanpur 208016, India.

2. Dr. Surajit Sinha

Retired Professor, Department of Economic Sciences

Indian Institute of Technology Kanpur, Kanpur 208016,

India

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