Sebin Bapty Nidhiri

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Education

Ph.D Economics	**University of Houston** (UH), Houston	2026

Additional courses: (i) Asset Pricing (Dept. of Finance). (ii) Micro-credential in Data Science (UH Data Science Institute). (iii) Macro, Money & Finance Summer School (Bendheim Center for Finance, **Princeton University**).

M.Phil Economics (ABD)	**Delhi School of Economics**, Delhi	2021
M.Sc. Economics	**Symbiosis School of Economics**, Pune	2015
B.A. Economics	**University of Madras**, Chennai	2013

Fields: Macro-Finance, Time Series Analysis, Monetary Economics
Teaching Interests: Econometrics, Time Series, Financial Economics, Macroeconomics
References: Prof. Bent Sorensen, Prof. David Papell, Dr. Hyunju Lee

Work Experience

Associate Intern, Analysis Group, New York (June 2025 - August 2025)

- Transfer Pricing case: Calculated arm's length price of intercompany debt
- Securities class action: Conducted event studies with high frequency data
- Assisted in pitches for two 10(b)-5 cases that were successfully converted.

Current Research

Impact of Foreign Ownership of Bonds on the Mexican Yield Curve (**Job Market Paper**)
Non-parametric kernel weighted estimation of a time varying VAR and Instrumental Variable estimation conducted. Results show a trade-off between lower yields and reduced monetary policy transmission in Mexican government bond market from inflow of foreign capital.The empirical result is explained with a theoretical model of financial markets with heterogeneous financial intermediaries.

Impact of India's Special OMOs on the yield curve: An intervention analysis and event study
Intervention analysis (an event study technique) is conducted on government bond yields in India to quantify the cumulative impact of multiple 'Special Open Market Operations' by Indian central bank.

Policy Rule Evaluation for the Fed's Strategy Review, (joint with David Papell & Swati Singh)
We propose two new monetary policy rules that are asymmetric and time consistent, and run Monte-Carlo simulations on the Federal Reserve's model of the US economy to show that our rules perform better than traditional Taylor rules and Shortfalls rules.

Academic Awards and Fellowships

- Best PhD Workshop Presentation Award (2025) from Dept of Economics.
- 2025 Teaching Award from Dept of Economics at UH given to one PhD student.
- Cullen Fellowship Travel Grant (2024) from University of Houston.
- Received Govt. of India's Junior Research Fellowship for pursuing MPhil, awarded to less than 0.05% of applicants.
- Awarded Distinction for B.A Economics degree, received by 2 students in a class of 130 graduating students.

Additional Information

- Indian citizen in process of applying for U.S. Permanent Residency through family-based sponsorship. Currently able to obtain work authorization (CPT/STEM OPT).

Coding

- R - Time series analysis, data visualization.
  - Built web-based app in **RShiny** that lets users visualize IMF data on capital flows.
- **Python** - numpy, pandas, matplotlib, scikit-learn.
  - Built app to creates a calendar schedule upon inputting a to-do list.
  - Created an app that uses AI to efficiently classify case documents based on content.
- **MATLAB** - Monte Carlo simulations, Numerical methods for solving systems of differential equations, Panel Data regression

Communication skills

Public Speaking

- People's choice award winner at University of Houston's 3-minute thesis competition.
- Performed stand-up comedy at open-mics and colleges in India.
- Winner of debating and public speaking competition during undergraduation.

Writing

- Wrote blog articles explaining economics to a general audience in my blog nidhiriwrites.wordpress.com.
- Managed social media communication on X for Department of Economics, UH and previous employers Public Affairs Centre and Symbiosis School of Economics.

Other Work Experience

Teaching Assistant, University of Houston

- Nominated in 2024 and 2025 for the University's graduate student employee award, for my work as a Teaching Assistant.
- Conducted weekly tutorials for **3 Phd courses in Statistics and Econometrics** covering Panel data regressions, Maximum Likelihood Estimation, Generalised Method of Moments, GARCH etc.
- Conducted tutorials for undergraduates on inferential statistics, forecasting, ARIMA models and implementing these in **R**.

Research Assistant, University of Houston

- to Prof. Kei-Mu Yi - Developed a **MATLAB** script for calculating Value-added exports from World Input-Output database.
- to Prof. David Papell - Calculated rule based interest rates using US macroeconomic data.

Pre-PhD Experience

May 2016 - April 2018	Assistant Professor, Symbiosis School of Economics, Pune - Taught undergraduate courses on **Econometrics** and **Statistics**
June 2015 - May 2016	Program Officer, Public Affairs Centre, Bangalore.
May - Jun 2014	Research Assistant, National Institute of Urban Affairs, Delhi
Dec - Jan 2013	Research Intern, Centre for Development Studies, Thiruvananthapuram
May - Jun 2012	Summer Analyst, **Goldman Sachs**, Bangalore

Pre-PhD Publications

- **Nidhiri, S. B.**, & Saxena, S. (2019). Social Media Analytics for Maintaining Financial Stability. In *Maintaining Financial Stability in Times of Risk and Uncertainty* (pp. 219-242). IGI Global.
- Nayak, S., & **Nidhiri, S. B.** (2019). From Rivalry to Antipathy Amid Sports Enthusiasts in Individual Sports: A Case of the Seles-Graf Rivalry. In *Understanding Rivalry and Its Influence on Sports Fans* (pp. 114-134). IGI Global.
- Goswami, P., Liongs, B. & **Nidhiri, S.B.** (2016). *Report on Citizen Monitoring of PMGSY Roads*. Public Affairs Centre.