PUBLICATION UNDER MACRO-ECONOMIC ANALYSIS AND POLICY THEME

BOOKS PUBLISHED

PUBLISHED RESEARCH PAPERS

Bhattacharya, B B, Chakravarty, Sangeeta and Paul, MahuaForecasting the Exchange Rate with a Bayesian Vector Auto Regression (BVAR) Model: The Indian ExperienceStudies in Macroeconomics and Welfare. New Delhi: Academic Foundation, 2005.2005
Chakravarty, Sangeeta and Bansal, A KBayes Estimation and Detection of a Change in Prior Distribution of the Regression ParameterIn Bayesian Analysis in Statistics and Econometric, Ed. by Donald A. and others. New York: John Willey and Sons, 1996.1996
Bhattacharya, B B and Chakravarty, SangeetaA Bayesian Test of Monetarist Model of Inflation in IndiaJournal of Quantitative Economics. July 1995.1995
Bhattacharya, B B and Chakravarty, SangeetaThe Behaviour of Share Prices in India30th Annual Conference of the Indian Econometric Society, May 1-3, 1994. Mysore.1994
Chakravarty, Sangeeta and Bansal, A KBehaviour of Bayes Decision for Regression Parameter and Bayes Forecast under a Non-standard PriorJournal of Quantitative Economics. 8 (2), July 1992, pp.391-402.1992
Chakravarty, Sangeeta and Bansal, A KSensitivity of Bayes Estimate of Shift Point in Normal Sequence with Non-normal PriorSCIMA (System Cybernet Management). 20 (3), 1991, pp.107-112.1991
Chakravarty, Sangeeta and Bansal, A KEffect of Non-normal Prior for Regression Parameter on Bayes Decisions and ForecastsJournal of Quantitative Economics. 4,1988, pp.247-259.1988

WORKING PAPERS

DISCUSSION PAPERS

Chakravarty, Sangeeta Stock market and macro economic behavior in India.1062006
Bhattacharya, B B, Bhanumurthy, N R, Chakravarty, Sangeeta and Rai, KulwantA Short-term Time Series Forecasting model for Indian Economy.722003
Bhattacharya, B B and Chakravarty, Sangeeta Stock Volatility in India.552002