Dooruj Rambaccussing

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Employment

University of East London

Senior Lecturer in Financial Economics, University of East London.
September 2012 - present.
Director of Canary Wharf Semester, University of East London.
February 2013 - present.

University of Exeter

Associate Research Fellow
February 2012 - July 2012.
Graduate Teaching Assistant
October 2008 - April 2012.

Education

University of Exeter, Business School
Ph.D. Candidate in Economics (specialization in Financial Econometrics), Oct 2008 - Feb 2012
Dissertation Title: Essays on Trading Strategies and Long Memory
Advisors: George Bulkley and James E.H Davidson
Examiners: Richard Harris and Nick Taylor

University of Exeter, Business School
Msc in Economics and Econometrics, 2008, *with highest honours*

University of Mauritius
Bsc(Hons) in Economics and Finance, 2005 *with highest honours*.

Research Areas

Macro-finance /Asset Pricing, Financial Econometrics

Teaching Experience

Economics of Money, Banking and Finance, University of East London	Winter 2012
Portfolio Management and Investment Analysis, University of East London	Fall 2012
Financial Services in the Modern World, University of East London	Fall 2012
Fundamentals of Finance, University of East London	Fall 2012
Financial Intermediation and Banking, University of East London	Winter 2012
GTA, ESRC -Financial Econometrics, XFI University of Exeter	Summer 2011

GTA, Quantitative methods for Finance, University of Exeter	Fall 2008 - Fall 2011
GTA, Introduction to Econometrics, University of Exeter	Fall 2008 - Fall 2011
GTA, Econometrics and Statistics, University of Exeter	Fall 2008- Winter 2011
GTA, Introduction to Econometric Theory, University of Exeter	Fall 2011
GTA, Introduction to Mathematical Economics, University of Exeter	Fall 2011

Honors and Awards

Nomination for Best Personal Tutor, University of East London (April 2013)
Best Graduate Teaching Assistant Runner up, University of Exeter (June 2011)
Best Graduate Teaching Assistant, Business School University of Exeter (June 2010)
Graduate Teaching Fellowship (£32,000) , University of Exeter. (September, 2008).
University of Exeter Full Masters Scholarship (£9,000), University of Exeter. (June, 2007).
National Scholarship, Government of Mauritius (£17,000). (May, 2007).
Development of Africa Scholarship (£ 10,950), University of Loughboro. (Mar 2007)
Vice-Chancellor bursary (£2,200), University of Sussex. (Mar 2007)
Canadian Commonwealth Scholarship, Commonwealth. (October, 2005).
Parsuramen and Petchaye Gold Medal, University of Mauritius. (June, 2005).
University of Mauritius Full Scholarship, University of Mauritius. (July 2002).

Professional Memberships

Referee, Journal of International Trade and Economic Development
Member, European Financial Management
Member, Euro Area Business Cycle Network,
Member, African Econometric Society.

Development Activities Attended

Workshop, "ESRC Conference on Asset Pricing," ESRC/ XFI Centre for Finance and Investment, Exeter. (September 13, 2013 - September 17, 2013).
Workshop, "Inflation Modeling and Forecasting," British Academy, University of Reading. (December 17, 2012).
Workshop, "ESRC Advanced Training in Asset Pricing," ESRC/ XFI Centre for Finance and Investment, Exeter. (June 25, 2012 - June 29, 2012).
Workshop, "Recent Advances in Time Series Econometrics," Granger Time Series Centre (Nottingham), Nottingham. (September 14, 2009 - September 15, 2009).

Research

Publications
Rambaccussing, D. (2010). Fractional integration, return predictability and unconditional risk: Evidence from African stock markets. *African Review of Economics and Finance, 1*(2).
Rambaccussing D(2013) Trading on Excess Volatility. *submitted to Financial Analysts Journal*

Work in progress
Golinski, A, Rambaccussing, D and Madeira. (2013). Modeling the persistence of Expected Returns, University of Exeter Working Papers
Davidson, J and Rambaccussing, D (2013). Test of Long Memory using Skip Sampling, University of Exeter Working Papers
Harris, R and Rambaccussing, D. A Test of long memory for panel data
Rambaccussing, D. Models of Discount Rates
Rambaccussing, D and Westheide, C. Predicting Returns using nonlinear models of Insider Traders
Bulkley G, Harris R and Rambaccussing D. Predictability of Returns using decomposed ratios.
Rambaccussing D and Rossi, G. Empirical pricing of Italian Football players.

Confereneces and Presentations

Rambaccussing, D., European Financial Management PhD Finalists, "Modeling Persistence in Expected Returns," EFFM, Braga.
Rambaccussing, D., UWE Conference on Macroeconomics and Finance, "Modeling Persistence in Expected Returns," University of West England, Bristol. (June 2012).
Rambaccussing, D., Royal Economic Society 2012, "Modeling Persistence in Expected Returns," Royal Economic Society, London. (January 2012).
Rambaccussing, D., Department of Economics, "Estimating Expected Returns via Kalman Filter," University of Valencia, Valencia. (May 2011).
Rambaccussing, D., Cournot Doctoral Days, "Estimating Present value by Kalman Filter," University of Strasbourg, Strasbourg. (April 2011).
Rambaccussing, D., University of Bath PhD presentation, "Implementation of a trading strategy via forecasts of dividends," University of Bath, Bath. (July, 2010).
Rambaccussing, D., University of Exeter PhD conference, "Estimation of Present Value parameters via Kalman Filters," university of Exeter. (June 2010).
Rambaccussing, D., University of Exeter PhD conference, "Implementation of a trading strategy via forecasts of dividends," University of Exeter, Exeter. (June 2009).

References

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University of Bristol
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