

Anchal Soni

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RESEARCH INTERESTS

Structural Break Detection, Financial Time Series Analysis, Independent Component Analysis, Multivariate statistics

THESIS TITLE

Methods of analyzing structural breaks in multivariate time series: Applications to financial data

EDUCATION

- **Indian Institute of Management (IIM)** Bangalore, India
*Doctor of Philosophy (PhD), Area - **Decision Sciences*** *May 2016 - present*
- **Faculty of Mathematical Sciences** University of Delhi, India
M.Sc. Statistics *2009-2011*
- **Lady Shri Ram College for Women** University of Delhi, India
B.Sc.(H) Statistics *2006-2009*

TEACHING EXPERIENCE

- **International Centre for Theoretical Sciences** Bengaluru
Instructional resource *June 2022*
 - **Area:** Summer school for Women in Mathematics and Statistics 2022
 - **Workshops:** Provided my assistance with helping students solve problems in R
- **Indian Institute of Management** Bangalore
Preparatory course Teacher *June 2019*
 - **Course:** Quantitative Techniques for PGP
 - **Role:** Sessions on Basic Mathematics & Statistics for incoming PGP batch - 13 sessions of 90 minutes each*Teaching Assistant* *2018 onwards*
 - **TA1:** Decision Sciences by Prof Ishwar Murthy, EPGP1, May 2018
 - **TA2:** Applied Multivariate Data Analysis by Prof Malay Bhattacharyya, PGP2, July 2018
 - **TA3:** Big Data Analytics with Networks by Prof Shankar Venkatgiri, PGPEM2, July 2018
 - **TA4:** Decision Sciences I by Prof Malay Bhattacharyya, PGP1, July 2019
 - **TA5:** Applied Multivariate Data Analysis by Prof Malay Bhattacharyya, PGP2, July 2019
 - **TA6:** Decision Sciences II by Prof Rajluxmi Murthy, PGP1, October 2019
 - **TA7:** Decision Sciences I by Prof Rishideep Roy, PGP1, October 2020
 - **TA8:** Decision Sciences II by Prof Ishwar Murthy and Prof Trilochan Sastry, PGP1, November 2020
- **RBI Academy** Mumbai
Teaching Assistant *December 2018*
 - **Course:** Programme on Advanced Financial Econometrics conducted by Prof Malay Bhattacharyya
 - **Role:** Conducted Hands on training sessions in R on concepts covered in the course
- **KC College** University of Mumbai
Assistant Professor *June 2014 - Jan 2016*
 - **Area:** Taught Statistics to BMS/BAF/BFM/BBI students
 - **Workshops:** Conducted Workshops on 'Communication Skills and Group Discussion'
- **Bombay Hospital College of Nursing** Mumbai, India
Visiting Faculty *Summer 2015*
 - **Area:** Taught Statistics to M.Sc. Nursing students
- **Budding Buds Sr. Sec. School** Tinsukia, Assam, India
Post Graduate Teacher *Nov 2011 - Sep 2012*
 - **Area:** Taught Mathematics and Statistics in Class 12, 11
 - **Award:** Best Teacher Award 2012 for innovative ideas and creativity while teaching

SUBMITTED ARTICLES

- **Soni, A.**, Deb, S., Das, D., Zaremba, A. (2022+). The Value-at-Risk transmission of cryptocurrencies using group transfer entropy: New evidence under structural breaks and alternate choice of conditional distribution. Under review.
- Roy, A., **Soni, A.**, Deb, S. (2022+) A wavelet-based methodology to compare the impact of pandemic versus Russia-Ukraine conflict on Brent's Crude Oil and its interconnectedness with S&P500, Bitcoin and gold. Under review.

CONFERENCE

- **IMS International Conference on Statistics and Data Science, Italy, Dec 2022** Detecting structural breaks in multivariate financial data through independent component analysis
- **Cryptocurrency Research Conference, Durham University Business School, Sep 2022** The Value-at-Risk transmission of cryptocurrencies using group transfer entropy: New evidence under structural breaks and alternate choice of conditional distribution
- **Shailesh J Mehta School of Management, IIT Bombay, Feb 2018** Independent Components in Information Demand for Cryptocurrencies

ACHIEVEMENTS

- **Academic:** Cleared CT-1 (Financial Mathematics) and CT-3 (Probability and Mathematical Statistics) under Institute of Actuaries of India, Oct 2009
- **Internship:** Worked under the guidance of Prof. Amber Habib for 'Finance Project', Mathematical Science Foundation, New Delhi, Oct 2009 - March 2010

SKILLS

- **Technical strengths:** Skilled in Programming with R, Working knowledge of Python, SPSS, \LaTeX .
- **Language:** Proficient in Hindi and English.