

PARUSH ARORA

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EDUCATION

University of California, Irvine Ph.D. in Economics Specialization in Econometrics, Bayesian Inference, Simulation-based Estimation and Empirical Macroeconomics.	June 2024 (Expected)
Madras School of Economics Masters of Arts in Economics	May 2018
Hans Raj College, University of Delhi Bachelors of Arts in Economics	May 2016

RESEARCH

- ”Combining Density Forecasts using Bayesian Opinion Pools”
Job Market Paper
- ”Extending the Versatility of Non-Parametric VAR Models: Bayesian Specification, Estimation and Dynamic Factor”
Working Paper
- ”Bayesian Factor Augmented Vector Autoregressive Model: Specification, Estimation and Inference. ”
with Ivan Jeliazkov
Work In Progress
- ”If Monetary Aggregates, then Divisia”
with Naveen Srinivasan
Available here: [Ideas](#)

HONORS AND AWARDS

Best Econometrics Paper Award, UC Irvine	2023
Best Teaching Assistant Award, UC Irvine	2022
Department of Economics Summer Research Fellowship, UC Irvine	2020-23
Graduate Dean’s Recruitment Fellowship, UC Irvine	2019

CONFERENCES AND PRESENTATIONS

Econometrics Seminar, UC Irvine	2023
NBER-NSF SBIES Conference, Federal Reserve Bank of Philadelphia	2023
North American Summer Meeting of Economics Society, UCLA	2023

TEACHING EXPERIENCE

Graduate Division Courses

Econometrics I | Econometrics II | Econometrics III

Undergraduate Upper Division Courses

Econometrics I | Econometrics III (Writing) | Economics of Accounting Decisions | Money and Banking | Econometrics II

Undergraduate Lower Division Courses

Managerial Economics | Basic Economics II | Probability and Statistics I

PROFESSIONAL EXPERIENCE

Amazon.com Inc, Seattle

June 2023 - Sept 2023

Economist Intern

The project involved updating and expanding the causal estimates for the effect of latency on the financial indicators.

University of California, Irvine

Aug 2019 - Present

Teaching Assistant

The work involves grading, conducting office hours, catering to students' doubts, and conducting multiple weekly discussions based on the topics covered by the instructor.

University of California, Irvine

June 2022 - Dec 2022

Graduate Research Assistant under Prof. Yingying Lee

Double Debiased Machine Learning Nonparametric Inference with Continuous Treatments.

Quantium Analytics

June 2018 - June 2019

Data Scientist

The work involved quantitative analysis and visualization of Big Data in the retail department of Woolworths supermarket. The job required coding skills in R and SQL.

REFERENCES

Department of Economics, University of California - Irvine

Ivan Jeliazkov | Associate Professor | ivan@uci.edu | +1(949)824-1581

Fabio Milani | Professor | fmilani@uci.edu | +1(949)824-4519

Yingying Lee | Associate Professor | yingying.lee@uci.edu