RESOURCE PERSON

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PATRONS

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. . ABOUT THE ORGANIZATION . .

Jagannath International Management School, Kalkaji, New Delhi, the flagship institute of the JIMS Group, was founded in 1997 with a clear vision and purpose of grooming world class business leaders to meet the challenges of a rapidly changing business environment. JIMS Delhi greatest strengths lie in its superior attributes which include expert faculty with relevant industry experience; prestigious international Advisory Board comprising eminent academicians from top foreign and Indian universities; prolific institute-industry interface which enhances knowledge and awareness of students on the best corporate practices; foreign university collaborations and an enviable track record of quality placements. Its national accreditation, with NAAC and ISO certification ensure that the academic systems and procedures conform to the highest national and international quality standards. The institute has been honored with top awards and rankings. These include A+++ Category in Business India Survey, 27th Best Private Business School in India as per Times of India Survey, Top B-School of Super Excellence in GHRDC-CSR Survey and Best Management College in Delhi award for Placements by Higher Education.

Virtual Management Development Program on

APPLIED ECONOMETRICS USING TIME SERIES AND E-VIEWS

18th to 23rd January 2021

ORGANIZED BY

jims
Kalkaji, New Delhi

JAGANNATH INTERNATIONAL MANAEMENT SCHOOL, KALKAJI, DELHI

ABOUT MDP

Decision making process in business is normally sustained by the use of quantifiable data. Econometrics is apprehensive with summarizing these relevant data by means of a model. Such econometrics models help to understand the relation between business-related variables and to analyze the promising effects of decisions. Data Analysis, an important outlet in mathematical sciences, is very vital today for all specialists, predominantly for policymakers, researchers, engineers, managers and analysts. The world is precisely dynamic today, exclusively with reference to abundance of data and multidisciplinary research. So, it is a massive liability on the decision maker to analyze data and take meaningful decisions.

With the availability of various time series econometrics tools and user-friendly statistical software, the ability to analyse large amount of data is not only desirable, but a necessity for any professionals. Such techniques and software are usually very complex and confusing for the uninitiated. There are several issues in this process like selection of technique, selection of software, interpretation of results and so forth.

The objective of this programme is to emphasize broad range of techniques for time series data including advanced statistical analysis and key econometric models using E-views and to foster multidisciplinary research in these areas. It also endeavors to facilitate applied learning of these techniques. This program will cover whole gamut of the financial analytics tool of time series data and panel data. Hand-on training parallel to conceptual, methodology and interpretation-based discussion makes this program a value for money program.

PEDAGOGY

Workshop will be conducted in ONLINE mode with totally hands-on experience with e-views. Concepts through discussion will be followed by practical sessions on the computer. Interpretation and methodology will be parallelly discussed. Session wise study material will also be provided as ready reckoner.

WHO CAN ATTEND?

Industry delegates, Research scholars, Faculty members and students in the management/social sciences area. Exposure to Software: Participants would be given hands on training on the tools like EVIEWS and EXCEL

REGISTRATION & PAYMENT

Interested candidates should fill the registration form and make the payment on the links stated below. Once payment is done please send a copy to the following Email I'd :
sandeepa.kaur@jagannath.org

*Registration fee per participant is Rs. 850/- for 6 days****

PAYMENT LINK:

https://www.payumoney.com/paybypayumoney/#/5309EA023386C1A69C6EA90A704F7A48

REGISTRATION LINK:

https://forms.gle/EjVz2ZsQhLybJh918

PROGRAMME SCHEDULE

Days	Time	Session
Day 1	7 pm – 9pm	Types of Data, Peculiar features of Time Series Data. Outliers and Structural Breaks in Time Series Data Eviews Basics- Opening file with Eviews, working with series, groups, graphs, freezing, saving files etc
Day 2	7 pm – 9pm	Financial Data, Calculating return, Ordinary Least Square (OLS), Checking assumptions of OLS with Eviews
Day 3	7 pm – 9pm	Testing for Stationarity and Non-Stationarity, Auto Correlation. Univariate Time Series Analysis: ARIMA Modelling
Day 4	7 pm – 9pm	Bivariate Time Series Analysis: Granger Causality. Multivariate Time Series Analysis: Vector Auto Regression
Day 5	7 pm – 9pm	Cointegration and Error Correction Model, ARDL Model
Day 6	7 pm – 9pm	Volatility Modelling: Basic ARCH and GARCH models, Extension of GARCH family of models

E-CERTIFICATES WILL BE PROVIDED