

**SYMBIOSIS CENTRE FOR MANGEMENT STUDIES
SYMBIOSIS INTERNATIONAL (DEEMED UNIVERSITY), NOIDA**

**Faculty Workshop on Basic Econometrics and Time
Series Data Analysis**

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Symbiosis Centre for Management Studies
Block 'A', Plot No. 47-48, Sector-62, NOIDA-201301, India.

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PROGRAM HIGHLIGHTS

- Dates - 7th Nov 2019 - 9th Nov 2019
- Last date for Registration - 4th Nov 2019
- **Fees - Rs 6500 (Inclusive of GST)**
- Total no. of seats - 35
- Target Audience - Professionals / Executives from Industry engaged in Financial or Econometric analysis. Faculty Members , Research Scholars and Academicians in the areas of Finance, Economics and Econometrics.
- Participants should arrange their own boarding and lodging.
- Resource Person - Dr. Ajay Kumar Chauhan , IMT Ghaziabad
- **Registration Link - <https://forms.gle/YwPvVNp5gUGPMbts8>**
- **Bank A/C Details:**
 1. **Type of A/C- Savings Account**
 2. **Branch - Bank of India, Sector 62,NOIDA**
 3. **Bank A/C No - 712210210000013**
 4. **IFSC code - BKID0007122**

PROGRAM SCHEDULE

DATE	SESSION	TIME
Day 1	Introduction to Econometrics Least Squares Estimates	9:30 – 11:00
	<i>Tea Break</i>	11:00 – 11:15
	Time series regression, OLS estimates	11:15 – 1:00
	<i>Lunch Break</i>	1:00 – 2:00
	Regression Diagnostics, Multicollinearity, Autocorrelation and Heteroscedasticity	2:00 – 3:15
	<i>Tea Break</i>	3:15 – 3:30
	Importance and Significance of the Time Series Econometrics- Concepts and properties of time series	3:30 – 5:00
	Day 2	Correlogram Analysis, Diagnostic Tests of Stationarity/Non-stationarity: Bartlett Test
<i>Tea Break</i>		11:00 – 11:15
The Random Walk Model - Definition and Alternative Specifications, Basic Unit Root Theory: DF, ADF, PP, KPSS, Nonstationary Time Series the problem of spurious regression		11:15 – 1:00
<i>Lunch Break</i>		1:00 – 2:00
Box Jenkins Process (BJP)/ARIMA: Identification, Estimation and AR, MA, Computing Forecasting for AR, MA, ARMA and ARIMA Identification		2:00 – 3:15
<i>Tea Break</i>		3:15 – 3:30
Cointegration, Error Correction		3:30 – 5:00
Day 3		Estimation and Diagnostic Testing and Forecasting Mechanism Test of Exogeneity (i) Granger's Causality; (ii) Wu-Hausman Test
	<i>Tea Break</i>	11:00 – 11:15
	Introduction to Vector Auto regression (VAR), Estimation and forecasting using VAR	11:15 – 1:00
	<i>Lunch Break</i>	1:00 – 2:00
	GARCH modelling, EGARCH, TGARCH etc	2:00 – 3:15
	<i>Tea Break</i>	3:15 – 3:30
	GARCH modelling, EGARCH, TGARCH etc	3:30 – 4:30
	Valedictory Session	4:30 – 5:00

ABOUT SYMBIOSIS

Symbiosis International (Deemed University), Pune, (SIU) has been in the field of Management Education since 1978. SIU today is one of the foremost Universities in the country, being re- accredited by the National Assessment and Accreditation Council (NAAC) with a CGPA of 3.58 / 4.00 (equivalent to A+ grade). SIU has been granted Category 1 status by the UGC under the Graded Autonomy Scheme, and is also ranked by Quacquarelli Symonds Limited (QS), one of the best global University Ranking Agencies, at # 23 in India amongst all Universities and # 109 in all BRICS Universities. The University has several campuses in Pune, as well as off campus centres in Bengaluru, Hyderabad, Nasik, Noida, and Nagpur.

The Noida campus (duly approved by the Ministry of Human Resource Development – MHRD – Govt. of India), already has a Management School, (Symbiosis Centre for Management Studies - Noida) functioning on campus since 2010. In the short period since 2010, SCMS Noida has risen to be one of the best institutions in the NCR, with its BBA program being ranked among the top 25 best in India.

FOR FURTHER DETAILS CONTACT

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