

FACULTY DEVELOPMENT PROGRAM

On Time Series Modelling and Applications

Organized by Economics and International Business Area
Birla Institute of Management Technology

Mode: Online
26-30 November, 2024
(2:00 pm – 7:00 pm)

About the FDP

The faculty development programme covers time series modelling techniques and applications. It is intended to hone time series analysis skills which are used in teaching, research, and analytics.

Faculty members, research scholars and analysts from economics, finance, international business and other related areas can benefit by attending the programme. The programme will be delivered online over five days. Apart from concepts, empirical analysis will be demonstrated using R software.

Key Takeaways



Understanding contemporary time series analysis tools and techniques



Time series modelling and best practices



Hands-on practice using R software



Hands-on assignments using Bloomberg data



Programme Schedule

Day 1

- Session 1** Time series data analysis for beginners, Dealing with seasonality, cyclicity, trend, and randomness
- Session 2** Non-stationarity, autocorrelation, violation of regression assumptions, stationarity
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Day 2

- Session 3** Univariate modelling: ARIMA modelling and forecasting
- Session 4** Interpolation techniques, Event studies, other forecasting techniques
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Day 3

- Session 5** Modelling volatility: ARCH, GARCH, MSGARCH
- Session 6** DCC GARCH and other GARCH models, Connectedness Analysis
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Day 4

- Session 7** Multivariate models: Vector Autoregression Model (VAR) and Granger Causality
- Session 8** TVP-VAR and other VAR models
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Day 5

- Session 9** Error-Correction, Cointegration
- Session 10** Autoregressive Distributed Lag (ARDL) and NARDL Models
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Resource Persons

Dr. Sunil Paul

Associate Professor, School of Humanities and Social Sciences, IIT GOA, Goa

Dr. Neelam Rani

Associate Professor, Finance & Controls, IIM Shillong, Shillong

**Dr. Anoop S
Kumar**

Assistant Professor, Gulati Institute of Finance and Taxation, Thiruvananthapuram

Dr. Pooja Misra

Professor and Area Chair, Economics & International Business, BIMTECH, Greater Noida (NCR)

Dr. Monika Jain

Associate Professor and Program Chair, PGDM-International Business, BIMTECH, , Greater Noida (NCR)

**Dr. Khanindra
Ch. Das**

Associate Professor, Economics, BIMTECH, , Greater Noida (NCR)

**Dr. Namrata
Thapa**

Assistant Professor, Economics, BIMTECH, , Greater Noida (NCR)

Dr. Umar Farooq

Assistant Professor, Economics, BIMTECH, , Greater Noida (NCR)

Registering Fee: Rs. 3,540 only (Rs. 3,000 + 18% GST)

Registration deadline: November 9, 2024

Registration and payment link: <https://www.bimtech.ac.in/event-registration/>

Contact Details

Dr. Khanindra Ch. Das

Convener, Email: khanindra.das@bimtech.ac.in Phone: +91 8132072770

Dr. Namrata Thapa

Co-Convener, Email: namrata.thapa@bimtech.ac.in Phone +91 8129014034

Organizing Team

Dr. Pooja Misra

Professor and Area Chair, Economics & IB, Email: pooja.misra@bimtech.ac.in

Dr. Khanindra Ch. Das

Associate Professor, Email: khanindra.das@bimtech.ac.in

Dr. Namrata Thapa

Assistant Professor, Email: namrata.thapa@bimtech.ac.in

Ms. Riya Bindra

FPM Scholar, Email: riya.bindra_fpm21@bimtech.ac.in

Mr. Sandeep

FPM Scholar, Email: sandeep_fpm23@bimtech.ac.in

Mr. Abhishek Gupta

FPM Scholar, Email: abhishek.gupta_fpm23@bimtech.ac.in