



**INTERNATIONAL MANAGEMENT INSTITUTE
BHUBANESWAR**

Shaping global leaders for tomorrow

Faculty Development Programme

“Financial Time Series Analysis Using R”

**December 13-15, 2018
IMI Campus, Bhubaneswar**



OBJECTIVES

The basic objective of this course is to expose the faculty and scholars working in the field of finance, economics, statistics and mathematics to the various time series models and help them to write research papers. The course will make use of R Studio (a free software) for modelling time series.

CONTENT

- Autocorrelation testing of return series as well as residuals
- Model diagnostics – Residual analysis
- Selecting AR, MA and ARMA models using ACF, PACF, EACF, AIC and BIC criteria
- Constructing AR, MA and ARMA models (Ljung - Box Test)
- Stationarity and Unit Root and their testing (ADF Test, Phillips-Perron Test)
- Univariate volatility modelling (ARCH, GARCH models)
- Asymmetric volatility modelling (EGARCH, GJR GARCH)
- Vector Autoregression Models
- Value at Risk, Extreme Value Theory
- Copula Functions

PEDAGOGY

The sessions will be a blend of class room discussions and applications of financial time series data. Participants will learn to fetch data directly from the websites for their analysis. All the sessions will be delivered using R.

FOR WHOM

Faculty members involved in teaching and research in time series, PhD scholars in this field, PG students of economics, finance, statistics and mathematics.

DURATION

3 days programme (Residential/Non-Residential).

FEE

- Faculty members – Rs 15,000 (plus GST)
- PhD/ MPhil scholars – Rs 10,000 (plus GST)
- PG Students – Rs 6,000 (plus GST)

The above fees includes learning kit, lunch and refreshments.

***Last date of registration - December 5, 2018**

***Early Bird registration by 25th November, 2018 is eligible for a discount of 20% on fee for all categories.**

In case a participant wishes to stay on the campus, the following rates have to be paid additionally:

- AC Room single occupancy – Rs 2000/ day
- Non-AC Single Room – Rs 1200/ day
- AC double room – Rs 1200/ day
- Non-AC double room – Rs 1000/ day

The above charges will include breakfast and dinner from December 12-15, 2018. 18% GST shall be levied on the above tariff.

Fee is payable in advance by way of local cheque/DD in favor of “International Management Institute” payable at Bhubaneswar or through direct electronic fund transfer to IMI Bhubaneswar Bank Account, as per following details:

Allahabad Account No. 50071252726
MICR Code: 751010002, IFSC: ALLA0210329
PAN No.: AAAT10972K, GST: 21AAAT10972K1ZT

In case of RTGS/NEFT transfer, please send an email as well to Programme Executive (mdp@imibh.edu.in) providing the following details: *Name and Designation of the Participant, Bank Name, UTR Number, Date of Transfer, Amount of Transfer.*

ABOUT IMI BHUBANESWAR

IMI Bhubaneswar is an institution of repute belonging to the famed RP-SG group and IMI family. The 16-acre campus located in pristine nature's lap has achieved many milestones since its establishment in 2011. Under the leadership of Prof. Ramesh Behl, the institution's vision is to develop socially sensitive, ethical, and value adding leaders and organisations through relevant teaching, research, training, and consulting. With its lineage and heritage, IMI Bhubaneswar is already breaking new grounds in management arena in terms of the recognitions and rankings we are receiving from such respectable institutions as Govt. of Odisha, NHRD Network, Competition Success Review, to name a few. We are a trusted brand for training officials of NTPC, Power Grid, Ministry of Defense and many more reputed organizations. The institute is accredited by National Board of Accreditation (NBA), Ministry of HRD, Government of India and has also been awarded life membership by Association of Management Development Institutions in South Asia (AMDISA), a SAARC recognized body. Association of Indian Universities (AIU) has accorded the flagship PGDM program equivalence with MBA degree. IMI Bhubaneswar has academic collaborations/student exchange programs with EGADE Business School, Mexico; Sichuan Academy of Social Sciences (SASS), China; ESC Rennes International School of Business, France; and Manhattan Institute of Management, NY, USA. IMI Bhubaneswar has an exclusive MOU with Vedanta Ltd. for Work Integrated Learning Program for middle to senior level executives. Numerous B-School surveys have rated us as an emerging management institution of repute. IMI Bhubaneswar draws sustenance through creation, dissemination and application of knowledge which integrate seamlessly with each other to translate into research, teaching and training for our stakeholders.

CONTACT PERSON

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3-day Faculty Development Programme
on
FINANCIAL TIME SERIES ANALYSIS USING R
December 13-15, 2018

REGISTRATION FORM

1. Name (In Capital Letters):
2. Category of Applicant:
3. Qualification:
4. Name of the Organization/Institute:
5. Address for correspondence:

Mobile:

E-mail id:

7. Do you require accommodation in IMI-B campus:
(If YES, then type of accommodation: Single AC/ Double AC/ Single Non-AC/ Double Non-AC)
Room Tariff:

Signature of the Candidate