



**INTERNATIONAL MANAGEMENT INSTITUTE
BHUBANESWAR**

Shaping global leaders for tomorrow

Faculty Development Programme

“PORTFOLIO ANALYTICS USING R”

**August 5-7, 2020
(Through Online Platform)**



OBJECTIVES

R programming has become a prerequisite and an important tool for data analysis. Students from various fields like management, economics, mathematics etc. are expected to master the tool. The basic objective of the FDP is to expose the participants to advanced portfolio analytics and modelling using R programming.

CONTENT

- Introduction to R programming
- Revisiting the Portfolio Theory
- Importing datasets
- Volatility, Sharpe Ratio, Sortino Ratio and Beta calculations
- Rebalancing and Backtesting
- Portfolio Optimization
- Simulations – Simulating data with sampling, Parametric Simulation, Simulating returns with non-normal distribution, Bootstrapping
- Modelling Tail Risk using VaR and Expected Shortfall
- Style Analysis

PEDAGOGY

The sessions will be a blend of online discussions and applications of financial time series data. The online platform to be used will be shared with all the participants and they will be assisted by the IT team of IMI Bhubaneswar.

FOR WHOM

This course is primarily targeted at faculty members and students of finance, financial economics, mathematics and statistics.

DURATION

3 days programme (Non-Residential).

FEE

- Faculty members – **Rs 10,000 (plus 18% GST)**
- PhD/ MPhil scholars – **Rs 6,000 (plus 18% GST)**
- International participants: **US \$ 300**

****Last date of registration - July 25, 2020***

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.: AAATl0972K, GST: 21AAATl0972K1ZT

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

International Management Institute (IMI) Bhubaneswar, established in 2011, is a young institute which achieved the coveted position of 63rd rank in National Institutional Ranking Framework (NIRF) 2020 conducted by Ministry of HRD, Govt. of India. IMI Bhubaneswar currently offers Post Graduate Diploma in Management (PGDM), PGDM (Part Time) and FPM (equivalent to Ph.D.) programmes which are approved by AICTE. The flagship PGDM programme is accredited by NBA (National Board of Accreditation) and has got equivalence from AIU (Association of Indian Universities). IMI programs are also accredited and recognized by United States Board for Education Standardization (USBES), USA. The institute is a member of European Foundation for Management Development (EFMD), Association of Management Development Institutions in South Asia (AMDISA) and Association of Indian Universities (AIU). IMI Bhubaneswar has endeavoured to create international alliances through its tie-ups with EGADE Business School, Mexico City, Mexico; Sichuan Academy of Social Sciences (SASS), Chengdu, China; ESC Rennes, France; and Manhattan Institute of Management (MIM), NY, USA. IMI Bhubaneswar organises three international conferences every year in collaboration with international partner institute to provide an ecosystem for global learning, opportunities for international level student exchange, research collaborations, and opportunities to interact with global leaders. The institution is also regularly coming out with SCOPUS indexed conference anthologies published by Palgrave Macmillan. The institute has been consistently ranked high in various surveys of Management Schools. In NIRF 2020, IMI Bhubaneswar has been rated higher than many IIMs on parameters like corporate linkages, intellectual capital, Infrastructure etc. by various reputed ranking agencies. The institute has been awarded the Business Excellence Award in the world, The Bizz by Worldcob, USA. Placements have been 100% since inception.

CONTACT PERSON

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