

28-30 January 2021- Online Mode

# Financial Time Series Analysis Using R

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Programme Director

**Prof. Santanu Das**



## OBJECTIVES

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The basic objective of this FDP is to expose the participants to various time series models and analyzing the data. This course is also aimed at providing an understanding of the algorithms behind each of these models and their applicability based on the type of data.

## CONTENT

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- Understanding distribution of time series data
- Testing for normality
- White noise – meaning and tests
- Unit Root and their testing (ADF Test)
- Univariate Time Series - AR, MA and ARMA models
- Identifying and testing AR, MA and ARMA models
- Symmetric volatility modelling (ARCH, GARCH models)
- Asymmetric volatility modelling (EGARCH, GJR- GARCH models)
- Multivariate Time Series - Vector Autoregression Models

## PEDAGOGY

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The teaching methodology will be through classroom discussions and supplemented by hands-on applications on real time data. The entire course will be conducted in R.

## FOR WHOM

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Faculty members, research scholars and students of post graduate courses in finance, economics, mathematics, and statistics.

## COURSE FEE

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Faculty members – ₹ 10,000

PhD/ MPhil scholars – ₹ 5,000

PG Students – ₹ 3,000

Industry – ₹ 12,000

International faculty/ student – USD 200

The above fee is inclusive of GST.

## PAYMENT DETAILS

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For NEFT/RTGS transfer, the details are as follow:

International Management Institute, Bhubaneswar  
Allahabad Bank, Account No. **50071252726**  
IFSC-**ALLA0210329**, Branch Code- **0329**  
Bapuji Nagar, Bhubaneswar-751009

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

## FOR REGISTRATION CLICK HERE

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<https://bit.ly/3olgkuE>

## ABOUT THE INSTITUTE

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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 endeavored 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 organizes 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 DETAILS

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