

Workshop on Advanced Time Series Analysis

September 18 - September 19, 2020





About FIIB

Established in 1995, FIIB has been a provider of quality education for 25 years now. With the mission to advance the **practice of management**, and produce **leader-managers of business** and **social relevance**, FIIB provides future business leaders with the core knowledge, managerial skills, and attitude needed to meet the world-scale challenges of the 21st century. AICTE approved, NBA and AIU accredited, and ranked among the best B-schools in India, FIIB matches pace with the market requirements and industry requirements.



About Workshop and Key Takeaways

The aim of the Workshop is to bring together Researchers/Management Students/Industrialists who want to employ various statistical tools. It aims to provide a platform for discussing topics related with research methodology and their applications. This Workshop would provide hands-on experience for in-depth understanding of Time Series Analysis, and its application to Social Science. The participants will get a good training through RStudio. They will learn about how to apply various test on time series data. This workshop will be conducted in a highly interactive manner with greater emphasis on giving participants hands-on experience in handling, analysing and interpreting different datasets for modelling and analysis.

Key Takeaways:

1. Understanding about basic and advanced time series analysis.
2. Hands-on session on various statistical tools related with univariate and multivariate time series.
3. Application of RStudio in Time series analysis.



Pedagogy

A mix of pedagogical tools will be used like lectures, discussions, presentations and Hands-on session on RStudio. Participants will be provided with the relevant industry example data sets for the purpose of analysis in order to facilitate the experiential learning.



About Speaker



Dr. Miklesh Prasad Yadav is an Assistant Professor at Fortune Institute of International Business, New Delhi. He has work experience of 10 years. He has contributed acclaimed publications in ABDC and Scopus indexed Journal. Dr.Yadav has delivered more than 80 days lectures as resource person in various FDP/MDP/Session/Additional Student Acquisition courses conducted by University of Delhi, GGSIPU, FIIB Delhi, Amity University, Kurukshetra University, Bhagat Phool Singh Mahila University, GVM Girl College, RDIAS-Delhi and CDAC Noida. He has created YouTube Channel on his own name "Miklesh Yadav" where he has uploaded 134 videos covering Time Series, Panel Data Analysis and Event Study Methodology.

Detailed Schedule

Date	Topics	Time
September 18 2020	Introduction of time series, Deterministic Trend and Stochastic Trend, Differencing and Detrending, Unit Root Testing, Autoregressive Integrated Moving Average (ARIMA) its application in forecasting the series, Time Series Regression with its assumptions	Session 1: 10:00AM to 11:30AM Session 2: 12:00 Noon to 1:30 PM Session 3: 2:00 PM to 3:30 PM
September 19 2020	Granger Causality, Autoregressive Distributed Lag (ARDL) model, Introduction of Cointegration, Engle Granger and Johansen Test of Cointegration, Vector Autoregression (VAR) and Vector Error Correction Model (VECM), Application of GARCH in forecasting the volatility	Session 1: 10:00AM to 11:30AM Session 2: 12:00 Noon to 1:30 PM Session 3: 2:00 PM to 3:30 PM



Registration

The Registration fees for each participant is Rs. 1000

Register here: shorturl.at/bmrDK

(Incomplete forms will not be acceptable and no seats will be blocked for the same.)

Registration on 'First Come First Serve' basis due to limited seats

Mode of Payment and Registration

Registration fee can be remitted through Demand Draft drawn in favour of "Fortune Institute of International Business" and payable at New Delhi. Participants paying registration fees through NEFT/Online Transfer should use the following information:

NEFT/Online Transfer

Beneficiary Name FORTUNE INSTITUTE OF INTERNATIONAL BUSINESS

Account Number 03362090000059

Beneficiary Bank HDFC Bank Ltd.

Branch Address C-17, ANAND NIKETAN, NEW DELHI - 110021

RTGS/NEFT/IFSC HDFC0000336

Participants can mail their Demand Draft at the following address:

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