

ONE WEEK NATIONAL FDP ON ANALYTICAL TECHNIQUES FOR RESEARCH (FINANCIAL ECONOMETRICS)

4th June, 2018 to 10th June, 2018



Organised By



Delhi School of Professional Studies & Research
(NAAC Accredited 'A' Grade Institution)
9, Institutional Area, Sector-25, Rohini, New Delhi-85
(Affiliated to Guru Gobind Singh Indraprastha University, New Delhi)



Prof. Ravinder Vinayek
Director

Over past four decades the dimensions of academic research have been expanding and various stakeholders in the academic research have realized the need for rigorous analysis. With the advent of technological advancements, the frequency of happening of the events and its reflection in the change in data set has significantly increased for which we require robust statistical tools and techniques. Developments in the analytical tools of econometrics for finance have made major contribution to academic literature in all areas of social sciences and business research.

Against this backdrop, Delhi School of Professional Studies and Research (DSPSR) is going to organize a One Week National FDP/Workshop on “**Analytical Techniques for Research (Financial Econometrics)**” from **4th June, 2018 to 10th June, 2018**. The workshop aims to provide a platform to the research scholars, academicians, analysts and students to learn methods of Financial Econometrics and analysis of time series along with its application.

This workshop “**Analytical Techniques for Research (Financial Econometrics)**” is aimed at improving the research orientation of researchers and faculty members in the discipline of commerce, management, and allied areas. The workshop is designed to provide an interactive platform to enhance understanding of advanced statistical techniques as well as providing **hands-on experience in analyzing data using SPSS, Gretl, and e-Views for statistical analysis.**

DELHI SCHOOL OF PROFESSIONAL STUDIES AND RESEARCH

The Delhi School of Professional Studies and Research (DSPSR) is promoted by the Society for Human Transformation and Research and was established in 1999. It is the brain child of a group of luminaries from the academic field who then envisioned the surge in the demand for competent managerial professionals in the country, as an outcome of the economic policies adopted by the government in the early 1990s. Since then the endeavour is on to provide quality management education at affordable costs to reach greater heights. DSPSR imparts management education and the Graduate level programmes are affiliated to Guru Gobind Singh Indraprastha University, New Delhi. **DSPSR has been very successfully organizing these kinds of workshops every year for more than six years in a row.**

KEY HIGHLIGHTS:

- Focus on Techniques of Financial Econometrics such as- Regression, and Time Series Analysis
- Practice session with model exercises
- Discussion on the underlying assumptions of the statistical tools
- Discussion on common errors in research
- Discussion on the interpretations of results and presentation
- Hands on training sessions for analyzing data using SPSS, Gretl, and e-Views

DATE: 4th June, 2018 to 10th June, 2018

VENUE: Delhi School of Professional Studies and Research (DSPSR),
9- Institutional Area, Sector-25, Rohini, Delhi- 110085

Nearest Metro Station: Rithala Metro Station, Delhi

THE PARTICIPANTS

The workshop on “Analytical Techniques for Research (Financial Econometrics)” will be open to the Faculty Members, Students of M. Phil., Pre Ph. D. Students and Research Scholars of Commerce, Management, and related disciplines. The workshop shall also be open to the teachers working in the University Departments and Colleges. The total number of participants shall be restricted to 40 and registration would be done on first come first serve basis.

IMPORTANT NOTE:

The workshop shall be focusing on giving hands on training in the use of software for statistical analysis and interpretation. For above mentioned analysis SPSS, Gretl, and e-Views software shall be used for providing hands on training to the participants. **All the participants should bring their own Laptops and Power Cords.**

REGISTRATION FEE: Rs. 4,500/- per candidate. (10% off for group registrations of three or more)

PAYMENT MODE:

Through **Demand Draft (or cheque payable at par)** favouring “Delhi School of Professional Studies & Research” payable at Delhi. The registration fee can also be paid directly into the following Bank Account:

Bank Name	IDBI Bank Ltd.
Account Name	Global MDP
Account Type	Saving
Account Number	1009104000013068
IFS Code	IBKL0001009
Bank Address	BT-2, Shalimar Bagh, New Delhi-110088

The registration fee includes Participation, course materials, lunch for each day and tea/coffee during the program. All participants are supposed to make their own travel arrangements including local transportation.

Last Date for Application: May 16, 2018 (Wednesday)

The registration process, however, will be closed on receipt of 40 confirmed applications irrespective of the last date. So you are advised to apply at the earliest and confirm your participation. Accommodation can be arranged provided participants inform the organisers at least one week in advance, for which, the participants will have to make payment on actual basis.

Send the Application Form(s) to Dr. Shipra Singh, FDP Coordinator at shipra@dspsr.in with subject titled- FDP Registration.

RESOURCE PERSONS:

The workshop will be aimed at sharpening analytical skills of the participants and brings research orientation with the help of proper understanding of statistical tools and techniques. In order to meet the growing demand of in-depth knowledge of the same, eminent speakers and resource persons from various prestigious Institutes and Universities of repute shall be enriching the participants.

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SCHEDULE OF THE WORKSHOP

Date	Session-I		Session-II	Session-III
	9.30am-11.00am		11.30am-1.00pm	2.00pm-4.00pm
04.06.2018 (Monday)	8.30am - 9.30am Uploading of software	Handshake with research process Introduction to SPSS Data Management- I -Data entry -Data editing -transformation	Introduction to SPSS Data Management- II -Data Cleaning -Normalisation -Standardisation	Hypothesis Testing- I -Parametric test -One Sample Independent t- test & Paired t- test
05.06.2018 (Tuesday)	Hypothesis Testing- II Parametric Test -ANOVA -Post Hoc Tests		Hypothesis Testing- III Non Parametric test -Chi-square Family	Hypothesis Testing- IV Non Parametric test - Median Based Tests
06.06.2018 (Wednesday)	Regression Analysis- I - Underlying Theory -Framework		Regression Analysis- II -Running Analysis & understanding output	Regression Analysis- III -Checking violation of assumptions -Normality of residuals - Heteroscedasticity
07.06.2018 (Thursday)	Regression Analysis- IV Checking violations of Assumptions -Auto correlation -Multicollinearity		Regression Analysis- V Examining of - Omission of variables -Addition of variables -Structure breaks -Specification Problems Practical Session on Regression analysis	Regression Analysis- VI -Special cases like dummy variables
08.06.2018 (Friday)	Peculiar features of Time Series Data . Outliers and Structural Breaks in Time Series Data Testing for Stationary and Non Stationary		Application of Dummy Variables in Finance . Auto Correlation. Univariate Time Series Analysis: ARIMA Modelling	Bivariate Time Series Analysis: Granger Causality Practical Session
09.06.2018 (Saturday)	Multivariate Time Series Analysis: Vector Auto Regression		Co-integration and Error Correction Model	ARDL Model Detailed discussion on Price Discovery Methodology and ascertaining Hedge Ratio Practical Session
10.06.2018 (Sunday)	Volatility Modelling: Basic ARCH and GARCH models		Extension of GARCH family of models	Multivariate GARCH Models: VECH, BEKK and DCC. Overview of Panel data. Practical Session

Note: Focus will be on giving hands on training in each session.