

ONE WEEK NATIONAL WORKSHOP ON

Analytical Techniques for Research (Financial Econometrics)

8th June, 2016 to 14th June, 2016



Organised By



Delhi School of Professional Studies & Research

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 tools of analysis of panel data and time series have made major contribution to academic literature in all areas of social sciences.

Against this backdrop, Delhi School of Professional Studies and Research (DSPSR) is going to organize a One Week National Workshop on “**Analytical Techniques for Research (Financial Econometrics)**” from **8th June, 2016 to 14th June, 2016**. The workshop aims to provide a platform to the research scholars, academicians, analysts and students to learn various techniques of panel data regression and analysis of time series along with their 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 and e-Views for statistical analysis**.

DELHI SCHOOL OF PROFESSIONAL STUDIES AND RESEARCH

The Delhi School of Professional Studies and Research (DSPSR) is promoted under the aegis of 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 graduate level programmes, affiliated to Guru Gobind Singh Indraprastha University, New Delhi.

ABOUT GLOBAL MDP

The Global MDP delivers world class quality in the area of training development on a turnkey basis in various organizations and enterprises in various parts of the globe. The highly dedicated team focuses on a multi-pronged approach to give a holistic touch to the overall process of training and development. The programs equip the participant in various areas of skills development thereby bridging the knowledge and skill gaps which ultimately ensure that the products and services of the organization are globally competitive. The Global MDP is equipped with all the prerequisites of the modern time training and development solutions.

Global MDP focuses on different types of programs aimed at enhancement of different skills as well as behavioural dimensions including the aspects pertaining to different personality variables having academic interest and practical exposure.

The team of trainers at GMDP is committed to the cause of excellence in every program they conduct. The delivery process and knowledge dissemination are innovative and undoubtedly world class. The trainers and the coordinators give personalized care to every individual participant so as to ensure the overall productivity of the training/ management development programs.

KEY HIGHLIGHTS

- **Focus on Techniques of Financial Econometrics such as- Regression, Panel Data 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 in sessions for analyzing data using SPSS and e-Views.**

DATE: 8th June, 2016 to 14th June, 2016

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 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. 5,000/- per candidate.

PAYMENT MODE:

Through **Demand Draft (or cheque payable at par)** favouring “Global MDP” 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, 2016 (Monday)

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 duly filled application form(s) to Ms. Disha Thanai, FDP Coordinator at dishathanai@dpsr.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 viz. IIM, IIFT, and Universities of repute shall be enriching the participants.

CONTACT US:

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<p>Ms. Disha Thanai Team Member, FDP Delhi School of Professional Studies & Research 9, Institutional Area, Sector 25, Rohini, Delhi: 110085 (M) +91 9990055938 Email: dishathanai@dspsr.in</p>	<p>Ms. Bhawna Manyal Team Member, FDP Delhi School of Professional Studies & Research 9, Institutional Area, Sector 25, Rohini, Delhi: 110085 (M) +91 7503508817 Email: bhawnamanyal@dspsr.in</p>



SCHEDULE OF THE WORKSHOP

Date	Session-I	Session-II	Session-III	Session-IV
	9.30-11.00	11.30-1.00	2.00-3.30	4.00-5.30
08.06.2016 (Wednesday)	Handshake with Research Methodology	Introduction to software's- SPSS, e-views. Data entry, Data editing ,Data transformation	Introduction to software's- SPSS, e-views. Data Cleaning, Normalisation, Standardisation	Hypothesis Testing- I, Parametric test. One Sample and Independent T Test, Paired T test
09.06.2016 (Thursday)	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	Practical Session
10.06.2016 (Friday)	Regression Analysis- Introduction	Regression Analysis- Underlying assumptions	Regression Analysis- violation of assumptions	Regression analysis- violation of assumptions
11.06.2016 (Saturday)	Regression Analysis- special cases like dummy variables, etc.	Practical Session on Regression analysis	Practical Session on Regression analysis.	Practical Session on Regression analysis
12.06.2016 (Sunday)	Panel Data Regression- I	Practical Session Panel Data Regression –I	Panel Data Regression -II	Practical Session Panel Data Regression -II
13.06.2016 (Monday)	Basic characteristics of Time Series Data	Stationery and Unit Root Test	ARCH and GARCH Model	ARIMA Modelling
14.06.2016 (Tuesday)	VAR model	Co integration & Error correction Model	Practical Session	Practical Session

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"ANALYTICAL TECHNIQUES FOR RESEARCH (FINANCIAL ECONOMETRICS)"**

(8th June, 2016 to 14th June, 2016)

**Organized by
DELHI SCHOOL OF PROFESSIONAL STUDIES & RESEARCH
(REGISTRATION FORM)**

Name of participant (Dr./Mr./Mrs./Ms.): _____

Designation: _____

Company/Institute/University: _____

Address: _____

City: _____ State: _____ Pin Code: _____

Telephone: _____ (with STD code) Fax: _____ (with STD code)

E-mail: _____ Mobile No.: _____

Qualifications:

1. _____

2. _____

Experience (years): _____ Age: _____

Payment Details

Registration Fee Demand Draft No.: _____

Date: _____ Amount: _____

Drawn at (bank name with code): _____



You may follow the map to reach us at- **Delhi School of Professional Studies & Research, 9, Institutional Area, Sector-25, Rohini, New Delhi-85.**

