



NATIONAL FACULTY DEVELOPMENT PROGRAMME

On

TIME SERIES ANALYSIS

A PROGRAMME FOR
TEACHERS, ACADEMICIANS AND RESEARCHERS

(27th, 28th & 29th November, 2017)



ORGANISED BY:

DEPARTMENT OF COMMERCE

MAITREYI COLLEGE, UNIVERSITY OF DELHI

(NAAC Accredited "A" Grade)

**Chanakyapuri,
New Delhi- 110021**

ABOUT THE FDP

Continuous research in the field of finance requires understanding and knowledge of advanced statistical techniques and statistical analysis software. Evolving knowledge and updated issues in the field of research must be imparted to teachers and research scholars to enhance their teaching skills. Research is indispensable to education. In recent years, Time Series Analysis in the field of finance research has gained significant advancements. A variety of techniques of varying levels of sophistication have been developed over the years to conduct time series analysis. Though application of these techniques can be relatively complicated, but their adoption has led to significant improvements in understanding of time series processes and its forecasting ability.

In pursuit of above concern, Department of Commerce, Maitreyi College has come up with a National Faculty Development programme on Time Series Analysis. This FDP aims at honing financial research skills of the participant and to introduce the participants to contemporary time series research techniques, including advanced statistical analysis and key econometric models. It also endeavors to facilitate applied learning of these techniques.

PROGRAMME COVERAGE:

- ❖ Introduction and understanding behaviour of time series
- ❖ Testing for Stationary and Non-Stationary time series and Structural Changes
- ❖ Forecasting Mean Using ARIMA models
- ❖ Forecasting Volatility using ARCH, GARCH and variants of GARCH
- ❖ Establishing relation using stationary time series - VAR
- ❖ Estimating relation using non-stationary time series –
 - Co-integration, VECM, Impulse Response Function and Variance Decomposition
- ❖ Autoregressive Distributed Lag (ARDL) Model

FDP on Time Series Analysis

Softwares to be used:

- ❖ E-views
- ❖ EXCEL

METHODOLOGY

Programme would be delivered through combination of:

1. Interactive Lectures & Discussions
2. Case studies / Exercises/Hands-on Practice

Upon successful completion a participant will be able to:

- ❖ Understand, select and employ the most appropriate research tools out of the basket of the latest tools used in contemporary time series research in empirical finance.
- ❖ Have an extended and deepened understanding of statistical techniques.
- ❖ Have improved judgmental and critical thinking of techniques applicable to complex research problems.
- ❖ Employ authentic databases and software packages to perform statistical and econometric analysis.

WHO SHOULD ATTEND?

- ❖ Faculty Members and Research Scholars in the areas of Finance, Economics and Econometrics.
- ❖ Professionals / Executives from Industry engaged in Financial, Economics and Econometrics related Analytics.

RESOURCE PERSONS

Programme will be delivered by experts in the Area of Finance and Econometrics

The main resource person will be:

Prof. C. P. Gupta

Professor

Department of Financial Studies, South Campus,
University of Delhi.

He has teaching and research experience of more than 35 years. His main areas of research includes Investment Decisions, Risk Analysis, Project Appraisal, Security Analysis, Fuzzy Decision Making and Financial Modeling.

ABOUT THE ORGANIZER

Maitreyi College, a NAAC “A” accredited college, is a constituent College of University of Delhi. It was founded in 1967 by Delhi Administration. The College community is proud to bear the name of Maitreyi, who was an eminent scholar of the Vedic period. It has been the objective of the college to weave values into the fabric of education system which is a blend of the best of tradition and modernity. An All-women's college, it offers various courses in the fields of Science, Arts and Commerce. Apart from the excellence in academics, it has a established tradition of continuous achievements in the field of sports, NCC, NSS and Cultural activities. The college looks forward to the whole hearted participation and involvement of Research Scholars and Faculty members in the FDP on Time Series Analysis.

FDP on Time Series Analysis

PARTICIPATION FEES

- ❖ The **Fees** for each participant is **Rs. 2,500/-** which includes Professional fees, Course kit, Lunch, and Refreshments.

Mode of Payment:

1. Cheque/Demand Draft to be drawn in favor of “ **M/S COMMERCE ASSOCIATION**” payable at Delhi;
2. **ONLINE** through **NET BANKING/ NEFT/RTGS**.

Following are the details:-

Account Name- M/S COMMERCE ASSOCIATION

Account Number- 6150000100004966

IFSC code- PUNB0615000

Bank Name- Punjab National Bank;

3. **CASH**.

- ❖ The Registration form duly filled in along with participation fee should reach The Convenor **ON OR BEFORE November 22, 2017**.

For Further queries/correspondence, kindly contact :

comaitreyi@gmail.com

Seats are limited. Registration shall be made on “First come, First served” basis.

*Kindly note that **NO REFUND OF FEES** shall be made in any circumstances.*

Participants are required to bring their own laptop for practical sessions.

CERTIFICATE OF PARTICIPATION

The college will issue a “Certificate of Participation” to every participant on the successful conclusion of the programme.

FDP on Time Series Analysis

VENUE: “**NEW AUDITORIUM**”, MAITREYI COLLEGE,
UNIVERSITY OF DELHI.



Patron

Dr. Haritma Chopra
Acting Principal,
Maitreyi College,
University of Delhi.

Convenor

Ms. Sonal Babbar
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ORGANISING TEAM

Dr. Ramesh Mandhan	Ms. Priyanka Sahni	Ms. Neetu
Dr. Suman Gupta	Ms. Laxmi	Ms. Ramita
Ms. Latika Poswal	Ms. Priya Saha	Ms. Karishma
Ms. Shweta Pandey	Ms. Kritika Khurana	Ms. Jasleen Ahuja
Dr. Vldisha Garg	Ms. Ritika Ahuja	