



Report
Of
Faculty Development
Program on Financial
Econometrics using - EViews
on January 03 - 08, 2017

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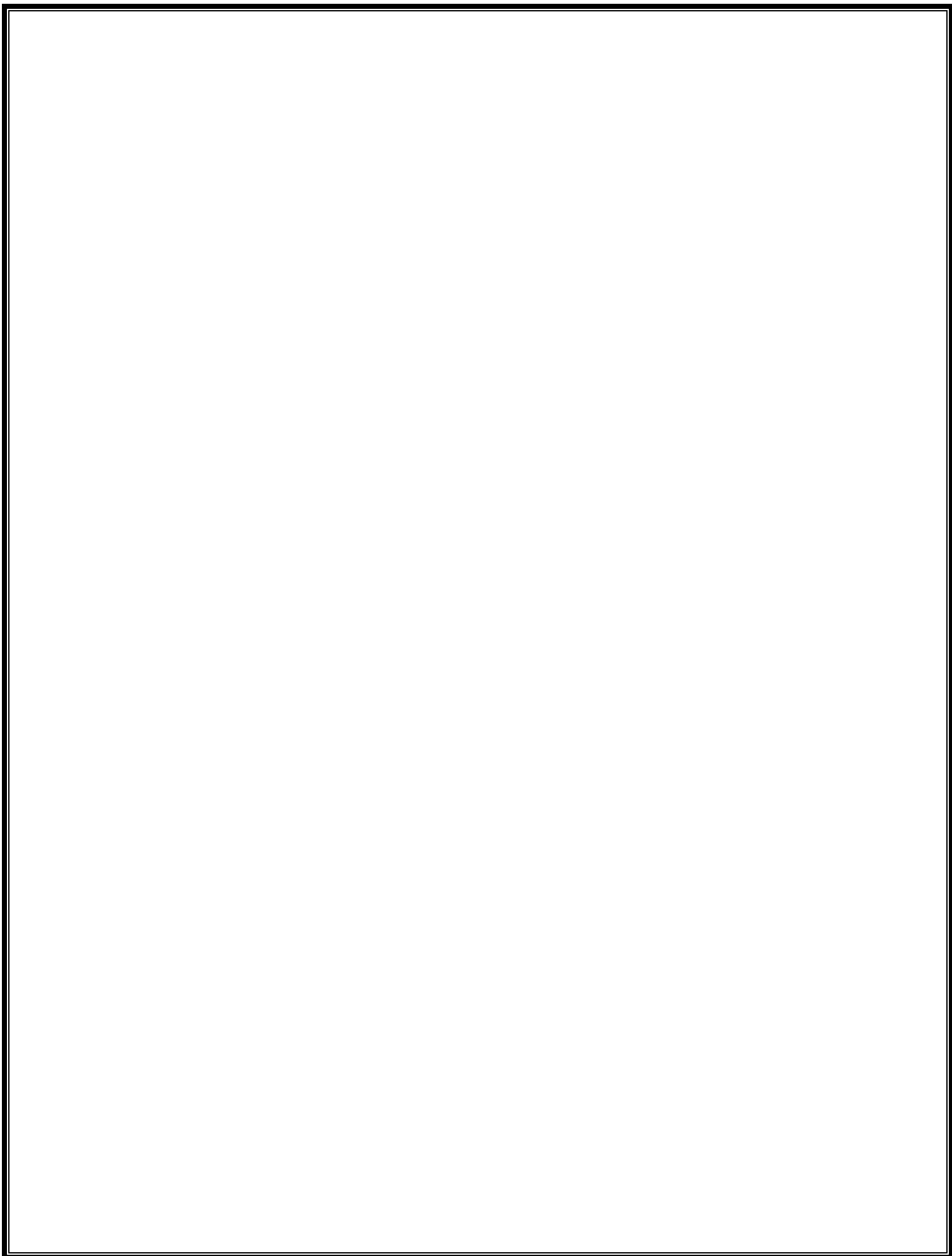
Programme Schedule

Schedule FDP: Financial Econometrics Using E-Views (January 03-08, 2017)

Program Schedule

Please Note: Daily Routine Schedule: Morning Tea 8.45-9.30am, **High Tea:** 11.00am – 11.30am,
Lunch Break: 1.30pm -2.30pm **Evening Tea:** 4pm-4.15pm

Session	Time	Topics to be covered
Day 1	9.30 am– 11.00 am	Regression analysis, Assumptions
	11:30am - 1.30 pm	Regression Analysis, Diagnostic Testing, Autocorrelation, Heteroskedasticity and Multicollinearity Issues
	2: 30pm – 3.45pm	Dummy Regression Models
	4.00pm – 5:00pm	Practice Session
Day 2	9.30 am– 11.00 am	Time Series regression Models, Structural Breaks, Bai Perron structural Break test
	11:30am - 1.30 pm	Components of Time series, Trend, Seasonality, Cyclical Effects
	2: 30pm – 3.45pm	Logistic Regression Model
	4.00pm – 5:00pm	Practice session
Day 3	9.30 am– 11.00 am	Unit Root Identification
	11:30am - 1.30 pm	ARIMA Forecasting
	2: 30pm – 3.45pm	Grangers causality
	4.00pm – 5:00pm	Practice session
Day 4	9.30 am– 11.00 am	VAR Models
	11:30am - 1.30 pm	Cointegration
	2: 30pm – 3.45pm	Vector Error Correction Model
	4.00pm – 5:00pm	Practice session
Day 5	9.30 am– 11.00 am	Volatility Models : ARCH Models and
	11:30am - 1.30 pm	GARCH Models
	2: 30pm – 3.45pm	Multi Variate GARCH Models
	4.00pm – 5:00pm	Structural VAR
Day 6	9.30am– 11.00 am	Extension of the GARCH Family of Models
	11:30am - 1.30 pm	How to Publish Papers in Reputed Journals
	2: 30pm – 4 pm	Practical Session



REGISTRATION FORM



Bharati Vidyapeeth Deemed University
Institute of Management & Research, New Delhi
An ISO 9001:2008 & 14001:2004 Certified Institute

A-4, Paschim Vihar, New Delhi – 110063 (Ph.: 011-25284396, 25285808 Fax: 011-25286442)

REGISTRATION FORM

FDP: FINANCIAL ECONOMETRICS USING - EIEWS
(January 03-08, 2017)

Venue: Auditorium, BVIMR, New Delhi.

Name...

Designation...

Organization:.....

Address:.....

.....

Phone: (O).....(R)..... (M).....

Email...

DD Details:

DD No. _____ DD Date _____

Branch Name _____ Issuing Bank _____

**Registration fee of Rs. 7500/- for Five days (one week) FDP could be paid through CASH/
Demand Draft in favor of "DIRECTOR, BVIMR, NEW DELHI" payable at NEW DELHI.**

Date: __/__/____

Signature: _____

Please post your completely filled in registration form to FDP Coordinator- **Dr. R K Sharma,**
Email Id: rksharma992@yahoo.com Mobile: 09716502992

REPORT

Indian management schools (affiliated to universities and/or approved by AICTE) are constantly improving their efforts to add value to their students by quality education. Quality education is a consequence of competent faculty, motivated students and an appropriate pedagogy.

With the emergence of new technologies and innovative business strategies, the entire world has shrunk to a global hub. In this era, managing business has become very challenging for the managers as they encounter complex problems and have to provide solutions for the same. To make appropriate decisions, managers need to analyze the high frequency data. The analysis of such data requires the usage of advanced and sophisticated techniques which are provided by the financial econometricians.

Financial Econometrics is an active field of integration of finance, economics, probability, statistics and applied mathematics. Financial activities generate many new problems to which economics provides useful theoretical foundation and guidance while quantitative methods such as statistics, probability and applied mathematics provide

FDP OBJECTIVES

Appreciate the complexities involved in the financial world of teaching

- The FDP aims at providing research stimulus to keen learners comprising Scholars, academicians and practitioners.
- To exchange views and share knowledge so as to build a road map for overall financial development.

Bharati Vidyapeeth University Institute of Management & Research (BVIMR) organized a **Faculty Development Program on Financial Econometrics using - EViews on January 03-08, 2017** at BVIMR Campus at New Delhi.

This FDP focused on helping participants teach effectively using Financial Econometrics. The technical aspect of financial econometrics is very important in the real life situation since it deals with complex problems and large numbers of data set. The available econometrics tools

sometimes do not utilize properly, particularly due to lack of knowledge and understanding of the technique. **The duration of the FDP was for Six days (one week).**

The resource persons for the FDP were Dr. KN Badhani IIM, Kashipur, Prof. CP Gupta from Delhi University, Dr. Ajay Chauhan, Professor, IMT Ghaziabad and Dr. RK Sharma, Professor at BVIMR, New Delhi.

The FDP enabled the participants to appreciate the complexities involved in the Financial Econometrics, especially in the area like Finance, Econometrics, Management and Computing. It included techniques such as Regression and its assumptions diagnostic, Dummy and logistic regression, unit root, co-integration, ARIMA, Grangers causality, VAR, VECM, ARCH, GARCH and its applications in the field of corporate finance, financial markets and institutions, securities analysis and portfolio management, international finance, public finance and infrastructure financing.

Glimpses



Dr. Ajay Chauhan (Prof IMT, Ghaziabad) being felicitated by Dr. R K Sharma (Prof BVIMR, New Delhi)



Group photo of the participants of the FDP