5 DAYS WORKSHOP ON

ADVANCED TIME SERIES ANALYSIS

July 1 to July 05, 2020
07:30 PM to 09:00 PM

ABOUT WORKSHOP AND 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.

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

Dr. Miklesh Prasad Yadav is an Assistant Professor at Fortune Institute of International Business, New Delhi. He has work experience of nine years. He has contributed acclaimed publications in ABDC and Scopus indexed Journal. Dr.Yadav has delivered more than 60 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.

Day 1 (July 01, 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

Day 2 (July 02, 2020)

Time Series Regression with its assumptions

Day 3 (July 03, 2020)

Granger Causality, Autoregressive Distributed Lag (ARDL) model, Introduction of Cointegretion,

Day 4 (July 04, 2020)

Engle Granger and Johansen Test of Cointegration, Vector Autoregression (VAR) and Vector Error Correction Model (VECM)

Day 5 (July 05, 2020)

Application of GARCH in forecasting the volatility

REGISTRATION FEE RS 1000/-

CERTIFICATE OF PARTICIPATION

CALL OR WHATSAPP @ +91-9999219924

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Previous Workshops of Dr. Miklesh Prasad Yadav

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University of Delhi

ALIGARH MUSLIM UNIVERSITY

AMITY UNIVERSITY

FIIB FORTUNE INSTITUTE OF INTERNATIONAL BUSINESS

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