

3 Days Workshop on

Multivariate GARCH

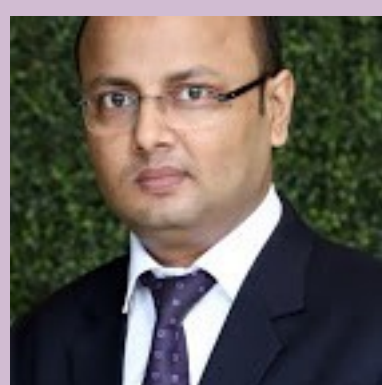
21 to 23 August, 2020
7:30 to 9:00 PM IST

ABOUT WORKSHOP & 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 ARCH/GARCH, and its application to Social Science. The participants will get a good training through RStudio. 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.



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. He has created YouTube Channel on his own name "Miklesh Yadav" where he has uploaded 130 videos covering Time Series, Panel Data Analysis and Event Study Methodology.

Day 1 (August 21, 2020)

Concept of Volatility,
ARCH/GARCH
and its various conditions

Day 2 (August 22, 2020)

Symmetrical and Assymetrical
GARCH using RStudio

Day 3 (August 23, 2020)

Dynamic Conditional Correlation
(DCC) and its Application

CERTIFICATE OF PARTICIPATION

RECORDING OF SESSION

**REGISTRATION FEE - RS 750/- (FOR INDIAN) &
30 \$ (FOR FOREIGN PARTICIPANTS)**

**BANK DETAILS - VSSR GLOBAL, STATE BANK OF INDIA ,
C/A NO - 37972745138, IFS CODE- SBIN0060336, NEW DELHI**

+91-9999219924

WORKSHOP Registration Link

**24*7 WhatsApp Support
Click Here - <https://bit.ly/2WC8Nvz>**

<https://bit.ly/3jH1VHR>



Previous Workshops of Dr. Miklesh Prasad Yadav



To get regular updates about our upcoming workshops and events directly on whats app click this link from your mobile browser

<https://bit.ly/2WC8Nvz>

Workshop Hosted by VSSR Global

(A Workshop Management Company)

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