

Time Series Analysis in R

09 & 10 January, 2021 (Saturday & Sunday)

9:30 am to 4:30 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 in the area of Finance & Economics. To get excel in analytics particularly in the area of Finance & Economics, learning of Time Series is essential. The workshop will provide you the financial analytics skill sets that help you to get excel in Research and Publications. This workshop would provide hands-on experience for in-depth understanding of Financial Econometric Techniques and models, and its application to social science. The participants will get a good training through R software. 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 and Hands-on session on R Software. Participants will be provided with the relevant research & industry example data sets for the purpose of analysis in order to facilitate the experiential learning.



Speaker

DR. SUDHI SHARMA



Apeejay School of Management
Dwarka, New Delhi

Dr. Sudhi Sharma is a faculty cum Trainer in the area of valuations, Financial Models, Econometrics, Financial Econometrics, Data Analytics and stock Market.

Currently she is working at Apeejay School of Management, New Delhi. She has more than 13 years of experience.

She has conducted various workshops on Financial Modeling, Econometrics and IO Models. She is a certified Equity research analyst and has published papers in ABDC and SCOPUS indexed journals.

Day 1 (January 09, 2021)

- Introduction to Time Series
- Identification of Trend
- Testing Stationarity
- Handling Structural Break
- Application of ARIMA
- Forecasting
- Time Series Regression

Day 2 (January 10, 2021)

- Granger Causality
- ARDL Model
- Engle Granger & Johansen Test of cointegration
- VAR, VECM
- ARCH & GARCH Models

CERTIFICATE OF PARTICIPATION

(BY APEEJAY SCHOOL OF MANAGEMENT, NEW DELHI)

RECORDING OF SESSION

**REGISTRATION FEE - RS 1200/- (FOR INDIAN) &
40 \$ (FOR FOREIGN PARTICIPANTS)**

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



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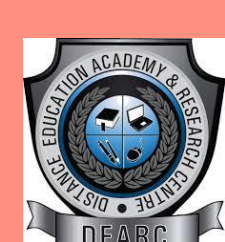
**Workshop Registration
Link**

<https://bit.ly/39SkshN>

WhatsApp Support Click Here
<https://bit.ly/2WC8Nvz>



Apeejay School of Management
Dwarka, New Delhi



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Workshop Supported by VSSR Global

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