

National Workshop

on

Time Series Analysis and Forecasting

October 28-29, 2017

Organised by IMSAR

(Under the aegis of Dr. Radha Krishnan Foundation Fund)

Introduction:

Time series analysis includes methods for analyzing time series data in order to extract significant statistics and other characteristics of the data. Time series forecasting is the use of a model to predict future values based on previously observed values. Time series models have wider application in macroeconomics and financial economics especially, in understanding the nature of various macroeconomic aggregates, price analysis of stocks, derivatives, currencies etc. A variety of techniques have been developed over the years to conduct time series analysis. Students of Commerce, Economics and Management should be acquainted with these techniques if they wish to pursue research involving time series data and for a better understanding of the economy. Therefore, the objective of the workshop is to train research scholars with basic models of time series econometric and their applications using statistical software.

Topics to be Covered:

- Introduction of Time Series Analysis and Properties of OLS, Stationarity, Auto-correlation and Partial Auto-correlation function, Unit Root Test; ARIMA Model, Box-Jenkins Methodology, Model Selection and Forecasting
- Vector Autoregressive Model (VAR)- Basic and Structural VAR Model, Impulse Response Function and Variance Decomposition Method in VAR
- Co-integration and Vector Error Correction Models (VECM)
- Measuring Risk/Variance through Using Symmetric and Asymmetric ARCH and GARCH Models

Pedagogy:

The workshop will have broadly two Components: (i) Theoretical Lessons of various Time Series models, and (ii) Practical and Hands-on Sessions with E-Views.

Target Group:

The workshop is designed for research scholars who are currently doing M.Phil. and Ph.D. in the area of Management/Economics or Social Sciences of M.D.University, Rohtak, Haryana.

Number of Seats: 50

How to Apply?

Interested Research Scholars are required to submit their registration forms to nkimsar@gmail.com by 25th October, 2017.

Registration Fees: Nil

Organising Team:

Chief Patron

Prof. Bijender K. Punia
Vice-Chancellor

Workshop Director

Prof. A.S. Boora

Organising Secretary

Dr. Naresh Kumar
Assistant Professor, IMSAR
Email: nkimsar@gmail.com Mobile: 9813024227

Dr. Seema Singh
Assistant Professor, IMSAR
Email: dahiyaseema@hotmail.com

Venue

Swaraj Sadan

Maharshi Dayanand University, Rohtak

Time: 9:00 a.m.

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Registration Form

Name of the Student: _____

Course: _____

Area of Interest: _____

Name of the Department: _____

Address for Correspondence:

Telephone (Home): _____ Mobile: _____

Email: _____

Date: _____

(Signature of the Student)

(Head of the Department)