

Three-Day Workshop on
Financial Econometric Modeling
In collaboration with
Institute of Social and Economic Change
August 25-27, 2011

Department of Economics, Christ University

The mission of the Department of Economics at Christ University is to achieve excellence in economics through teaching, research and service. The Department promotes the mission by engaging in pedagogical research on important economic issues that is disseminated to our students, research scholars, and the business community through classroom settings, workshop presentations, and peer-reviewed articles.

Institute of Social & Economic Change (ISEC)

The Institute for Social and Economic Change (ISEC) is an All India Institute for Interdisciplinary Research and Training in the Social Sciences, established in 1972 by the late Professor V K R V Rao. It is registered as a Society under the Karnataka Societies Registration Act, 1960, to create a blend of field-oriented empirical research and advances in social science theories leading to better public policy formulation.

About the Workshop

The application of econometric techniques has become more and more standard practice in empirical works of finance and economics. This workshop aims at introducing and imparting a thorough understanding of advanced time series econometric tools that are widely used in the field of empirical financial economics research and practice. This workshop will be beneficial to young researchers and teachers to gain exposure in applied financial econometrics, computer applications and empirical analysis. Besides, the workshop provides a platform for the academicians, research analysts and student community to learn the developments in theoretical tools and empirical methods with special focus on Bivariate and Multivariate models and Time-Varying Conditional Variance models in finance and economic research.

Objective

The primary objective of the workshop is to provide orientation in essential Econometrics relevant for research in Finance and Economics.

Workshop Modules

The workshop provides an overview of relevant statistical techniques in financial market analysis. The participants will offer hands-on practice in packages such as EViews and STATA. By the end of the workshop, participants should be in a position to use various statistical techniques.

The workshop consists of the following modules:

- Regression Analysis & Relaxing the Assumptions of CLRM
- Box-Jenkins Time-Series Models (Univariate Modeling- Stationary Time-Series, ACF, ARMA and Forecasting)
- Multivariate Models with Stationary Time Series: SEM, VAR, SVAR; Multipliers and Impulse Response Functions
- Non-Stationarity and Unit Roots
- Cointegration and Vector Error Correction Models (VECM)
- Conditional Variance Models: ARCH & GARCH

Target Group

- University and College Teachers
- Research Scholars
- Business & Research Analysts

Registration Fee

Industry participants - INR 2000

Academicians - INR 1500

Research Scholars/Post-Graduate Students - INR 1000

*The Course fee includes Tea, Lunch & Course Materials.

*Those who require accommodation have to pay Rs.750/- per day towards the same, which should be paid along with the Registration fee through Demand Draft (DD).

Registration Details

The workshop has both theory and practical sessions from 25 to 27 August 2011. Only 50 Participants will be considered on first come first serve basis.

* Check for availability before making of the Demand Draft

Interested candidates may send their filled-in Registration Form & Fee in the form of Demand Draft in favor of the "Christ University", payable at Bangalore, Karnataka, India.

Applications should include a Registration form, Curriculum Vitae and the Course fee.

Travel and Accommodation

The delegates are requested to make their own travel arrangements and no Travel Allowances will be paid to the delegates. The accommodation will be arranged only to the out station delegates on first come first serve basis. Advance intimation about travel plan of the delegates is appreciated.

Venue : Mini Auditorium, Block I, Christ University, Bangalore

: Room No. 802, Syndicate Room, Auditorium Block, Christ University, Bangalore

Resource Persons

Dr. K. Narayanan, Professor & Head, IIT, Mumbai
Dr. R. Krishnan, Professor, IGIDR, Mumbai
Dr. K. R. Shanmugam, Professor, MSE, Chennai
Dr. S. Madheswaran, Professor, ISEC, Bangalore
Prof. P. Prashobhan, IBS, Bangalore

Workshop Organising Secretary

Prof. P. Srinivasan

Department of Economics, Christ University, Bangalore
srinivasan.palamalai@christuniveristy.in

Workshop Advisory Committee

Fr. Thomas T. V.

Director, Department of Economics
Christ University, Bangalore

Workshop Coordinators

Prof. V. K. Xavier

Department of Economics, Christ University, Bangalore
xavier.v.k@christuniversity.in

Dr. M. R. Narayana

Professor,

Institute of Social & Economic Change (ISEC), Bangalore

Dr. Abdul Aziz

Honorary Visiting Professor

Institute of Social & Economic Change (ISEC), Bangalore

Dr. P. M. Mathew

Department of Economics, Christ University, Bangalore
mathew.pm@christuniversity.in

Prof. Emmanuel P. J.

Head of the Department

Department of Economics, Christ University, Bangalore

Contact Details

Prof. P. Srinivasan

Department of Economics, Christ University,
Hosur Road, Bangalore - 560029,
Karnataka, India

Tel: +91-9611273853 ; 9591073824

fem.eco@eco.christuniversity.in, srinivasan.palamalai@christuniveristy.in



Declared as Deemed to be University under Section 3 of UGC Act 1956
BANGALORE

Department of Economics
In collaboration with
Institute of Social and Economic Change

Three-Day Workshop on Financial Econometric Modeling

August 25-27, 2011