

# Management Development Programme

On

## Application of Econometrics to Financial Data: A Practical Approach using E-views

03-07 May 2021

(Fee Based Open MDP)

### Programme Directors

Dr. C V R S Vijaya Kumar

Dr. Ashutosh Verma



Organized by



प्रगते नूनं प्रकृतिः

Indian Institute of Forest Management

Nehru Nagar, Bhopal (M.P.) – 462003

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### THE INSTITUTE

Established in 1982, IIFM is an autonomous institute of the Ministry of Environment, Forests and Climate Change, Government of India. It constantly strives to evolve knowledge useful for managers in the areas of Forest, Environment, Natural Resources Management. It is uniquely positioned in its endeavor to blend conservation and sustainability with management tools and techniques.

### BACKGROUND

The free-market model of the economy has significantly increased the role of financial markets in India. Therefore, there is a need to explore and understand the various aspects of Indian financial markets. Financial econometrics is one such way, which provides an evidence-based understanding of the dynamics of financial markets. This program addresses these issues by providing hands-on experience with real data to understand the application of econometrics to financial markets.

### EXPECTED LEARNING OUTCOMES

- Apply various econometric methods to examine dynamics of financial markets
- Analyze financial data using software
- Develop time series forecasting models
- Interpret and present the results in the light of financial theories

### BROAD CONTENTS

#### Financial Topics

Efficient Market Hypothesis , Anomalies in Stock Markets, Intertemporal Capital Asset Pricing Model, Arbitrage Pricing Theory, Co-movements of Asset Prices, Multiple Factors Model

#### Econometric Methods

OLS Regression along with residuals tests, Dummy Variables, Unit Root Tests, Engle-Granger Test, Johansen Cointegration test, Vector Auto regression (VAR) Model, Granger Causality Test, Vector Error Correction Model (VECM), Random Effects and Fixed Effects Models, ARIMA, ARCH, GARCH Model

## PEDAGOGY & PRE-REQUISITE

- Mix of lectures, discussion, demonstration and hands-on session with financial data.
- Licensed copy of E-views 9.0 installed on laptops/Pcs.

## FOR WHOM

- Faculty, research scholars and students in the area of finance and economics.

## MODE OF MDP

- All Sessions to be organized in online mode using Google Meet interface.
- Session Timings:  
11:00 AM – 1:00 PM  
02:30 PM - 04:30 PM

## FEE & REGISTRATION

Postgraduate Students: ₹ 1,500/-  
Ph. D. Research Scholars: ₹ 2,500/-  
Faculty from Educational/Research Institutions:  
₹ 4,000/-

**Register here - Google Form Link for Registration**  
[https://docs.google.com/forms/d/1wc\\_4rZ8Gx2pYwHv4h4N2-OQMD8PcT2kw61ThfFCaII4](https://docs.google.com/forms/d/1wc_4rZ8Gx2pYwHv4h4N2-OQMD8PcT2kw61ThfFCaII4)

**Last Date of Registration to the Participants is**  
**April 15, 2021**

Payment to be remitted through NEFT/Online transfer to the below mentioned account.

<b>Institution Account Name</b>	:	Director IIFM
<b>Bank Name</b>	:	State Bank of India
<b>Account no</b>	:	30662291254
<b>IFSC Code</b>	:	SBIN0012194
<b>Branch Name &amp; Address</b>	:	IIFM Campus, Nehru Nagar Bhopal, 462003
<b>MICR Code</b>	:	462002060
<b>Account Type</b>	:	Current
<b>IIFM PAN No</b>	:	AAAAD2199N



## REGISTRATION

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## PROGRAMME DIRECTORS

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