



Shri Ram College of Commerce

University of Delhi

National Workshop on Time Series Analysis
November 10-11, 2018

About SRCC

Shri Ram College of Commerce, a premier and prestigious institution in the field of commerce and economics education in the country was founded in 1926 by Sir Shri Ram, a leading industrialist and educationist. Shri Ram College of Commerce is a constituent college of the University of Delhi and it is located on its main campus. It imparts instructions in commerce and economics, both at undergraduate level and postgraduate levels, leading to B.com (Hons.), B.A. (Hons.) Economics, and M.Com. degrees of the University of Delhi. In addition, the college offers a two-year (full-time) Post-Graduate Diploma in Global Business Operations to students who wish to take up careers in the field of international business.

Shri Ram College of Commerce has dedicated faculty members who are renowned in their areas. The college has excellent infrastructure where it's all classrooms are centrally air-conditioned and well-equipped with modern teaching equipment such as LCD projectors, screens etc. The college attracts some of the most talented students every year not only from India but abroad as well. Students graduating from the college secure top positions in examinations of the University of Delhi, every year. Many students of the college have got admissions in the prestigious educational institutions of the world.

About Workshop

The primary aim of the workshop is to familiarise the participants with time series and panel data analysis and issues related with these econometric techniques to equip them with core skills of these methods to enable them to publish their research papers in quality journals. The workshop will adopt a holistic model in order to groom each participant with the econometric techniques used and its analysis. A combination of expert presentations through projectors and hands on mode pedagogy will be adopted, where the participants will work on their laptops simultaneously with the resource person. A good deal of emphasis will be given on the interpretation of output, its implications for teaching, research and publications.

Topics

- ❖ Classical Linear Regression Model – Assumptions and Violations
- ❖ ARMA/ARIMA Models for Forecasting and Testing for Unit Roots
- ❖ VAR Model & Impulse Response Function
- ❖ Co-integration & VEC Model
- ❖ Conditional Variance Models: ARCH/GARCH/EGARCH

Target Participants

The workshop will cater the needs of

- ❖ Researchers (Academic & Industry),
- ❖ Faculty members conducting research and also, teaching with the help of multivariate techniques,
- ❖ Corporates working as Research Associates/Business Analyst.
- ❖ Researchers/Faculty Members working on projects funded by different agencies.

A maximum of 30 participants will be accommodated for the workshop. The participants must carry their laptops for hands on sessions.

Resource Persons

Dr. C. S. Sharma is a distinguished educator with broad experience in India and overseas in teaching, program development (including enriched digital content), institution building, financial performance and business development. *Author of eleven books and forty-one research papers*, with publications on topics like Fuzzy Financial Ratios, Mergers and Acquisitions, Servant Leadership, Spirituality and Green Purchasing Intentions, Default Probability, Trust etc. he has acted in a consultative capacity to corporations, renowned institutions of higher learning, and is a sought-after speaker notably in research methodology, human behaviour and finance. Currently, engaged in teaching at SRCC, earlier he was Director at Maharaja Agrasen Institute of Management Studies and JRE Group of Institutions. He has conducted numerous workshops and training programmes at Institutions like Punjab Police Academy, Ramanujan College-DU, NHPC, TISS-Mumbai, CPDHE-Delhi University, Academic staff College-Guru Jambheshwar University, MDU Rohtak, Manav Rachna University, National Academy for Training & Research in Social Security, Govt. of India etc.

Mr. Arnav Kumar is currently an Assistant Professor in the Department of Management Studies at the Ramanujan College. A vivid researcher, he has 16 Research Papers published in National and International Journals of repute and has presented papers in about a dozen Conferences/Seminars. He has received 7 Best Paper and Presentation Awards at different National and International Conferences and his papers have been in the Top 10 list and he has been amongst the Top Authors on the world's largest open source research platform - the Social Science Research Network (SSRN) more than 20 times in just past 2 years. He has also provided consultancy for Major research projects of University Grants Commission, Indian Council of Social Science Research (ICSSR) and Delhi University. He has undertaken several short-term courses, training programs and workshops as a resource person in Institutions and B-Schools.

Registration

The interested participants may send their request to the convener at <https://docs.google.com/forms/d/e/1FAIpQLSdbLerg3LFf28k4tfPuBOXvxvFqbOFNCTdAvVq9Cqu-w4IZpOQ/viewform?c=0&w=1> Regional diversity of the participants for the workshop will be taken into consideration. The payment receipt may be sent at abhay.jain@srcc.du.ac.in for verification.

Registration on Day 1: 08:30 a.m.-09:00 a.m at SRCC

Research Scholar/Faculty ₹ 2000/- Corporate ₹ 5000/-

The fee includes FDP registration fees, kit, Food, and refreshments.

At the end of the programme, each participant will be awarded a certificate. There are limited **30 seats** for the programme and will be filled on '**First Come First Serve**' basis. Last date of receipt of duly filled Registration Forms and fee is: **November 02, 2018**. Fee once received will not be returned.

Note: Outstation Participants will get accommodation in University Guest House on request subject to availability at nominal charges.

Special Needs

The participants with special needs are requested to inform us in advance to make the prior arrangements. SRCC provides a barrier-free environment in the campus with facility of ramps, lift, electric wheel chair, enabling unit etc.

Payment of Fee

Fees can be paid either through **Demand Draft** in favour of 'Principal Shri Ram College of Commerce' payable at Delhi **or online** through **NEFT/RTGS**.

Details for NEFT/RTGS

ACCOUNT HOLDER NAME:	PRINCIPAL SHRI RAM COLLEGE OF COMMERCE
ACCOUNT NO:	10851301539
BANK NAME:	STATE BANK OF INDIA
BANK BRANCH:	SHRI RAM COLLEGE OF COMMERCE DELHI
IFSC CODE:	SBIN0010437
MICR CODE:	110002439

Organising Committee

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