



**IIFT KAKINADA
CAMPUS**



**DR. MIKLESH PRASAD
YADAV**
Assistant Professor



Online Faculty Development Programme

**Advanced Time Series
Analysis**



DR. RASHMI RASTOGI
Assistant Professor



DR. SAURAV DASH
Assistant Professor



NOVEMBER 18 - NOVEMBER 22, 2024



About IIFT

Indian Institute of Foreign Trade (IIFT) established in 1963 as primarily a hub of training and research in the area of International Trade and Business. IIFT now has its reach in academic programmes, consultancy and research projects in the area of International Trade, Economics and now Business Analytics. IIFT in order to expand and disseminate knowledge in the domain of Analytics and International Business has launched the present 5-year Integrated Programme in Management (IPM) at Kakinada, Andhra Pradesh in 2022. This FDP will be conducted by IIFT, Kakinada.



Programme Objectives

- To enable an understanding of basic and advanced time series analysis.
- To provide a hands-on session on various statistical tools related to univariate, and multivariate time series.



Pedagogy

The FDP will be highly experimental and interactive with lectures, discussion, presentation, and hands-on session using RStudio and other software. Participants will be provided with the relevant industry example data sets for the purpose of analysis to facilitate the experiential learning.

Attendees

Participants are invited from industries and academics. One will get participation certificate after the successful completion of FDP.

Registration

A participant is required to pay ₹2000/ per candidate for the registration in this FDP. The last date to apply is November 15, 2024. The registration amount has to be paid on the following Bank account:

Name of the Beneficiary: Indian Institute of Foreign Trade

Account No: 43183703968

IFSC Code: SBIN0001358

Bank Address: State Bank of India J.N.T.U Kakinada, Andhra Pradesh

After paying the registration amount, kindly fill in your details here:

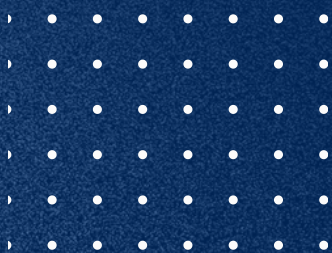


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Programme Schedule

Session	Topics
Day 1 (3 Hours)	Introduction of time series, Deterministic Trend and Stochastic Trend, Differencing and Detrending, Unit Root Testing Determining optimal lag, Autoregressive and Integrated Moving Average (ARIMA), Assumptions with hands-on session, Concept of Symmetrical and Asymmetrical volatility
Day 2 (3 Hours)	Application of standard GARCH, E-GARCH and other family of asymmetrical GARCH Concept of Dynamic Conditional Correlation, application of dynamic conditional correlation using RStudio
Day 3 (3 Hours)	Concept of Regression, Multiple Regression, Assumptions of Regression, OLS Properties
Day 4 (3 Hours)	Assumptions to be tested, Autoregressive Distributed Lag (ARDL) model. Cointegration and its various family, Hands on session on Cointegration, Error Correction Model (ECM)
Day 5 (3 Hours)	Vector Error Correction Model, Vector Autoregression (VAR), Variance Decomposition Analysis





Speaker Profile

Dr. Miklesh Prasad Yadav

Dr. Miklesh Prasad Yadav serving as an Assistant Professor at Indian Institute of Foreign Trade (IIFT), Kakinada. He has more than 14 years of consistent and proven record of teaching experience and contributed acclaimed publication of 65 research papers in ABDC, ABS, WOS and Scopus indexed Journals including 12 research papers in ABDC-A. He is also a guest editor of International Journal of Public Sector Management (SCOPUS Indexed) and Journal of content, community and communication (Scopus Indexed Journal).

Dr. Saurav Dash

Dr. Saurav Dash is an assistant professor at Indian Institute of Foreign Trade, Kakinada in the area of Quantitative Techniques. He has completed his PhD at IIT Kharagpur. He has working experience in the industry as well. He has published various articles in reputed international journals, including ABDC, SCOPUS, and SCI-indexed. His area of research includes optimization, econometric modelling, and data analytics.

Dr. Rashmi Rastogi

Dr. Rashmi Rastogi is serving as an Assistant Professor at Indian Institute of Foreign Trade (IIFT), Kakinada. She has more than 14 years of experience in research and teaching. She has worked on many projects sponsored by National and international organizations including World Bank, Virtual Institute-UNCTAD, Ministry of Commerce, Government of India. Her research papers have been published in many national and international peer reviewed journals.

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