

Five Days' Virtual Faculty Development Programme

on

Mastering Econometrics: From Theory to Application (utilizing E-Views software)

 16th - 20th December 2024  02:00 PM - 04:00 PM (IST)



JAIN (Deemed-to-be University) is ranked among the top universities in India and is a cerebral destination for students across the world. It offers a great environment for learning and is known for its focus on education, entrepreneurship, research and sports. Some of the best minds in India including entrepreneurs and sports persons are alumnus of this esteemed Institution.

It has been accredited with A++ with a cumulative grade point of 3.71 in the year 2021 by National Assessment and Accreditation Council (NAAC) and is ranked 65th nationally in the National Institutional Ranking Framework (NIRF), Government of India, in 2024.

JAIN (Deemed-to-be University) has been conferred the prestigious Khel Protsahan Rashtriya Puraskar 2023, by the Ministry of Youth Affairs and Sports, Govt. of India, in the category of 'Identification and Nurturing of Budding/Young Talent'.



Faculty of Management Studies

CMS Business School, an integral part of JAIN (Deemed-to-be University), is India's leading Business School with an international perspective. It is a place where ideas are born, theories are debated and business is done. Much more than a source of knowledge, it is a catalyst that can make a difference to the career and personal progression of students. Our MBA Program has a strong foundation in academic research, yet is designed to tackle the genuine issues that face today's international business community.

JU-CMS Business School is ranked 77th in the NIRF ranking in 2024. The MBA Program of the Business School is accredited by the National Board of Accreditation (NBA). The Business School is also an esteemed member institution of the Association to Advance Collegiate Schools of Business (AACSB), USA and the Business Graduates Association (BGA), UK, an international membership and quality assurance body. BGA is part of the same organization as the Association of MBAs (AMBA). CMS Business School is ranked 21st in the top 100 Business Schools and 10th among the top 40 Private Universities in India in the Times B School Ranking 2024.

FDP - Mastering Econometrics: From Theory to Application

The workshop "Introduction to Econometrics and Time Series Analysis" aims to equip participants with a comprehensive understanding of key econometric principles, with a particular emphasis on analyzing time series data. Participants will learn to distinguish between endogenous and exogenous variables, grasp various economic data types such as time series, cross-sectional, pooled, and panel data, and gain proficiency in selecting appropriate time series models based on data characteristics and research objectives. Practical skills in utilizing **E-Views software** for data analysis, including importing from diverse sources like macroeconomic databases, will be developed alongside mastering data visualization techniques. Participants will also delve into essential concepts like data transformation, stationarity tests, and long-term relationship analysis using Vector Error Correction Models (VECM) and Vector Autoregression (VAR) models. Throughout the workshop, hands-on exercises and demonstrations will reinforce theoretical knowledge and enhance practical skills in econometric analysis and time series modeling.

Objectives:

The purpose of this Faculty Development Program (FDP) is to equip participants with a clear understanding of econometric methods and techniques. This will enable them to effectively analyze macroeconomic and financial data, test hypotheses, and present their findings in publications or theses at the doctoral and master's levels. By the end of the session, participants will be able to draw meaningful conclusions and implications from their studies.

FDP Schedule: 16th - 20th December 2024

Day & Date	Topics	Resource Persons
Monday December 16	Introduction to Econometrics, Variables: Endogenous & Exogenous, Multiple Exogenous, Types of Data : Time series Data, Cross Sectional, Pooled data & Panel data. Time series model selection. Installation of E-VIEWS, Importing of data (different methods). Open source Macro economic data: DBIE, SEBI, IRDA, MOSPI, DIPP, DGCI etc (Demonstration), Annual report data : BSE, NSE, Screener, Money Control etc.	Dr. Shalini R / Dr. Rajkumar Chavan
Tuesday December 17	Graphs & Charts, Data transformation Needs & methods, (log, %), Stationarity, purpose & execution, Visual Inspection, Augmented Dickey-Fuller (ADF) Test: Kwiatkowski-Phillips-Schmidt-Shin (KPSS) Test: Variance Ratio Test: Stationarity for Panel Data	Dr. Shalini R
Wednesday December 18	OLS Model for regression, Assumptions of Classical Linear Regression Model Interpretation of regression Values, Examining Multicollinearity, Autocorrelation, Heteroscedasticity. Hypothesis testing, Fully Modified Ordinary Least Square (FMOLS).	Dr. Pujari Sudharshana Reddy
Thursday December 19	Long term & Short term relationship with variables: VECM & VAR Model. Granger Causality, Engle-Granger Residual Based Cointegration, Johansen Cointegration, Error Correction Model	Dr. Pujari Sudharshana Reddy
Friday December 20	Panel Data Analysis, POLS, Fixed and Random effect model, Hausman test, Brousch -Pagan test. Autoregressive Distributed Lag (ARDL) Cointegration	Dr. Pujari Sudharshana Reddy

Registration Fee (per participant inclusive of GST)

Industry Professionals
₹ 3,000/-

Academia
₹ 1,500/-

Research Scholars
₹ 750/-

Payment Procedure

Registration Fee must be paid by
Digital Payments / UPI Apps.

Online Transfer / Bank Transfer

Bank Name : Karur Vysya Bank
Branch : Jayanagar, Bengaluru
Account Name : Jain University
Account Number : 1315155000038088
IFSC Code : KVBL0001315

Scan for
Payment



Resource Persons



Dr. Rajkumar Chavan
Academician

Dr. Rajkumar Chavan is a distinguished academician and researcher in the field of Finance and Analytics, holding a Ph.D. from CHRIST University, Bangalore. With his extensive qualifications including M.Com (Finance and Accounting), UGC-NET, K-SET, and specialized training on financial data analytics from prestigious institutions like IIM Kashipur and IIM Visakhapatnam.

Dr. Rajkumar is an alumnus of IIM Kashipur and has made significant contributions to academia and research. His expertise encompasses a wide array of subjects such as Corporate Accounting, Financial Management, and Advanced Corporate Accounting, with a strong proficiency in software tools like R Studio, Microsoft Excel, E views, and SPSS and many, making him well-equipped for advanced data analysis. He has been trained more than 1000 faculties across India on Data Analytics and Finance Programme.

Dr. Rajkumar Chavan's research has been recognized widely, with publications in various national and international journals on topics ranging from the impact of GST on Indian industries to the analysis of cryptocurrency in the financial system. He has published paper in Scopus Indexed Journal and published books with Springer. His commitment to academia is further demonstrated through his active participation in conferences and seminars, where he has presented papers on contemporary financial issues and participated in numerous workshops and faculty development programs to hone his teaching and research skills.



Dr. Shalini R
Associate Professor

Associate Professor of Finance at JAIN (Deemed-to-be University), CMS Business School, Bangalore; Her research thrust areas are FinTech, Banking, Developmental Economics, GST, Investment alternatives, Mutual Funds, Metaverse, Gen AI, Behavioural Finance & Corporate Finance. She has published 25 research articles & chaptets indexed in Scopus, WOS, ABDC and Peer reviewed journals. She has presented numerous research papers in conferences in various eminent & national important institutes like IIT (Madras), IISc, IIM (Kozhikode), IISc Bangalore, SDMIMD, Accounting Research Institute (Malaysia), Pondicherry University, Amity and Osmania University.



Dr. Pujari Sudharshana Reddy
Assistant Professor

Faculty of Finance at JAIN (Deemed-to-be University), CMS Business School. He is a versatile & passionate researcher in Financial Econometrics. He has presented numerous research articles at National and International conferences of globally recognized. His publications account for 30 research articles in Journals indexed in Scopus, ABDC & WOS. His research interests include Developmental Economics, Capital Markets, Behaviourial Finance, Crypto Currency, Corporate Finance & Taxation

Chief Patron

Dr. Chenraj Roychand
Chancellor
JAIN (Deemed-to-be University)

Patrons

Professor (Dr.) Raj Singh
Vice Chancellor
JAIN (Deemed-to-be University)

Dr. Dinesh Nilkant
Pro Vice Chancellor
JAIN (Deemed-to-be University)

Dr. Jitendra Kumar Mishra
Registrar
JAIN (Deemed-to-be University)

Advisory Board

Sri. Ravindra Bhandary
Vice President, JAIN Group

Dr. N Sundararajan
Member – JGI Steering Board

Dr. N V H Krishnan
Chancellor's Advisory Board

Dr. Easwaran Iyer
Chancellor's Advisory Board

Prof. K Sridhara Murthi
Chancellor's Advisory Board

Ms. Aparna Prasad
Director - Communications
HR & Student Fee Services

Mr. M S Paraswanath
Director - Projects & Facilities

Dr. Shradha Kanwar
Chief Academic Officer

Dr. S A Hariprasad
Dean – Academics

Prof. N S Manjunath
Controller of Examinations

Mr. M S Santhosh
Joint Registrar

Dr. Harold Andrew Patrick
Professor & Dean

Faculty Development Program Cell

Dr. Manita D Shah
Professor

Dr. Trupti Dandekar Humnekar
Associate Professor

Dr. Shakeela Banu C
Adjunct Faculty

Dr. Madhavi R
Professor

*e-certificates will be provided to all the registered participants

<https://shorturl.at/jEiVd>

For Registration scan QR Code or click on the above link:

Joining link shall be provided after registration

Scan for Registration





No.17, Sheshadri Road,
Gandhi Nagar , Bengaluru -560009
P: +91 80 4684 0400 | E: bschool@cms.ac.in
bschool.cms.ac.in