



Rukmini Devi Institute of Advanced Studies

NAAC Accredited, 'A+' Grade (2nd Cycle)

Category 'A+' Institute, An ISO 9001 : 2015 Certified Institute

(Approved by AICTE, Ministry of HRD, Govt. of India)

Affiliated to Guru Gobind Singh Indraprastha University, Delhi

Faculty Development Programme

on

"Mastering Time Series and Panel Data Analysis"

(December 28, 2020 - January 1, 2021)

Objectives

1. To encourage the research orientation of keen researchers in the discipline of Finance, Economics and allied areas.
2. To understand details about steps and statistics involved in simple research as well as advanced levels of time series and panel data analysis using different software.

Who can participate?

Research scholars, professionals from industry and academicians from technical/management institutions are eligible to participate.

Pedagogy

A mix of pedagogical tools will be used viz. online lectures through Google Meet, discussions, presentations and practical exercises. Hands-on training will be given on suitable software. Participants will be provided with suitable research example in order to understand the analysis. All lectures will be delivered through Google Meet. The link of Google Meet will be shared with all the participants and an invitation will be sent before the start of the session. You need to mention the correct email id in registration form so that you can attend the session smoothly.

Registration

Registration Fee: Rs. 2000 per candidate

Interested candidates can apply to the FDP by clicking on the following link latest by December 15, 2020. The registration fee includes participation & course materials.

Event Registration link :- <https://events.rdias.ac.in/fdp-mtspdai/>

For further details:-

Dr. Anil Kumar Goyal

contact :- 8800605830/7906629156

email id :- fdp@rdias.ac.in

Certificate of Participation

All participants will be awarded with Certification of Participation upon completion of the programme.

Payment Mode

The registration fee can only be paid through online mode and link for the same is available in registration form.

Programme Coverage

Module	Topics
Time Series Analysis:	Concept of Time Series, Stationarity & Nonstationarity, Random Walk, Deterministic Trend & Stochastic Trend, Differencing & Detrending, Unit Root Testing, Structural Break Point, ARIMA Models, Granger Causality, Johansen Cointegration, VECM and Impulse Response Function
Panel Data Analysis:	Endogeneity, Structure of Panel Dataset, Pooled OLS Regression, Fixed Effects Models: Within-Group Estimator and LSDV Estimator, One-way and Two-way Fixed Effects, Random Effects Model, Hausman Test

Resource Persons

Prof. C. P. Gupta

Prof. Gupta is working as Professor at Department of Finance and Business Economics, South Campus, University of Delhi. He has teaching and research experience of more than 35 years. His main area of research includes Investment Decisions, Risk Analysis, Project Appraisal, Security analysis, Decision Making and Financial Modelling. He has presented research papers in international and national conferences and is continuously working as a resource person in the field of research for various faculty development programmes, seminars and workshops. Besides being a keen researcher himself, it's always his endeavour to promote and encourage people and associates to pursue and contribute quality research work.

Mr. Prateek Bedi - BBE, MBA (FM)

Mr. Prateek Bedi is a doctoral student at the Department of Finance and Business Economics, South Campus, University of Delhi. His areas of interest include Corporate Finance, Econometrics and Risk Management. He has cleared both levels of the Financial Risk Manager (FRM) certification and Level 1 of the Chartered Financial Analyst (CFA) certification. He has received several best paper awards at academic conferences. He is currently working on Corporate Cash Holdings and Board Remuneration.

Dr. Anil Kumar Goyal

Dr. Anil Kumar Goyal is currently working as Professor in Rukmini Devi Institute of Advanced Studies, affiliated to GGSIP University, Delhi. He has more than 16 years of Academic experience. He has received Best Teacher Award for academic sessions 2017-18 and 2018-2019. He has delivered sessions in refresher course organized by UGC Human Resource Development Centre and regularly conducting guest lectures, FDP and workshops for students and academicians on financial modeling, parametric and non-parametric statistics, EFA, etc.

Organizing Committee

Chief Patron

Shri. K. C. Garg
Founder President, SPMES
Chairman, RDIAS

Patron

Prof. (Dr.) Raman Garg
Director, RDIAS

FDP Convener

Dr. Anil Kumar Goyal
Area Chair - Finance

About Rukmini Devi Institute of Advanced Studies

Rukmini Devi Institute of Advanced Studies (RDIAS) is accredited with 'A+' Grade by NAAC (National Assessment and Accreditation Council). The institute is approved by AICTE (All India Council for Technical Education). RDIAS offers MBA and BBA courses affiliated to **Guru Gobind Singh Indraprastha University**, a leading Delhi State University. The institute was established in 1996 under the aegis of Seth Pokhar Mal Educational Society (www.spmes.org), a body registered under the Society Registration Act XXI, 1860. RDIAS is an **ISO 9001:2015 Certified, Category 'A+' Institute** judged by SFRC (State Fee Regulatory Committee), Govt. of NCT of Delhi. The Institute has been awarded highest **Category 'A'** grading by JAC (Joint Assessment Committee) of GGSIPU and Directorate of Higher Education, Govt. of NCT of Delhi.



HOW TO REACH US :



Rukmini Devi Institute of Advanced Studies

NAAC Accredited, 'A+' Grade (2nd Cycle)

Category 'A+' Institute, An ISO 9001 : 2015 Certified Institute
(Approved by AICTE, Ministry of HRD, Govt. of India)

Affiliated to Guru Gobind Singh Indraprastha University, Delhi

2A & 2B, Madhuban Chowk, Rohini, Delhi-110085

Phone: 011-27864596, 27867301 Fax: 011-27867212

e-mail: admin@rdias.ac.in, Website : www.rdias.ac.in

Member of AMDISA, AIMA, CII, DELNET, NDL, DMA, CEGR, ICT Academy, NHRDN, ASSOCHAM
MoU Signed with MSME-TDC, PPDC Agra, Ministry of MSME, Govt. of India