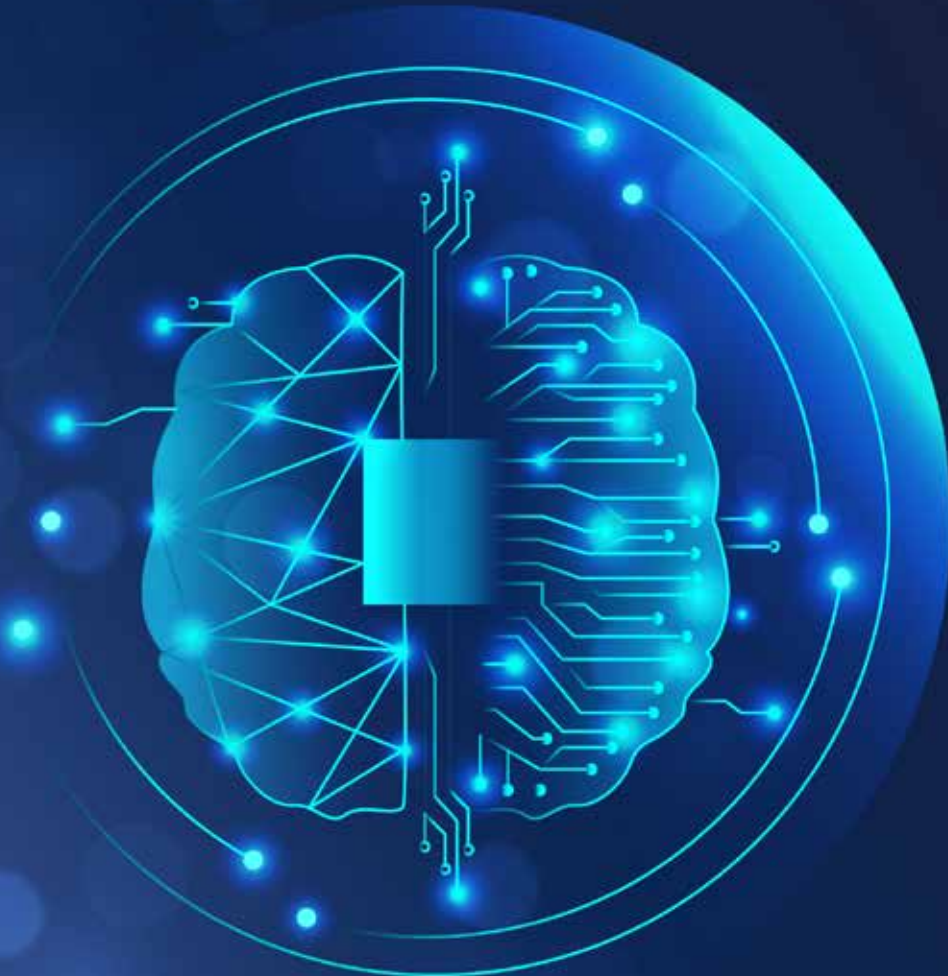




SEVEN-DAY ADVANCED RESEARCH WORKSHOP ON
**TIME SERIES MODELING AND
FORECASTING**



ORGANIZED BY IIM SHILLONG & FMS, DELHI UNIVERSITY

ABOUT INDIAN INSTITUTE OF MANAGEMENT (IIM)

SHILLONG:

IIM Shillong is the 7th IIM and is one of the premier management Institutes of the country with excellent track record of imparting management education, training and placement to a wide category of students. IIMs are Institutes of National Importance setup by the MHRD, Govt. of India. To ensure a holistic management education and to help the graduates grow into innovative leaders of the future, the Institute encourages interactions beyond the classroom that contribute to shaping students outlook, confidence and capabilities. Besides high quality standards and academic rigor, which are considered as the hallmark of an IIM, in IIM Shillong there is also emphasis on the ever-growing significance of sustainable development and business practices. The Institute strives to impart to its students ethical values, compassionate behavior, and concern for society. The students of IIM Shillong are expected to develop analytical and creative thinking abilities and build leadership skills for managing and leading in a dynamic and innovative global environment.

ABOUT FACULTY OF MANAGEMENT STUDIES (FMS), DELHI UNIVERSITY:

FMS has the unique privilege to be part of one of the premier universities world - the University of Delhi. FMS a traditional excellence prides itself in providing driven and motivated individuals a platform for innovative thinking and entrepreneurial skills to become tomorrow's great business leaders. The FMS focuses on management education more than just business management. The commitment is thought leadership with a deep understanding of business. The collaborative approach of FMS involves inputs from various departments, which gives the benefit of a much wider view and deeper understanding. FMS rewards initiative, novelty and thinking outside the box. Students of FMS are individualists of enormous intellectual energy with a talent for collaboration and teamwork. Corporates value FMS graduates for their intellectual abilities, their collaborative mind-set, their individuality and their ability to hit the ground running.

BACKDROP AND RATIONALE:

Research and data analysis is very significant for all professionals to develop decision-making process today. Today, Strategic think tanks are using reliable data analysis techniques in the predictive analysis based on historical data. Now- a -days, a software package is accessible to analyses data in a more resourceful manner. Hence, the workshop designed to cater to the needs of academicians, researchers, and industry professionals for a sound understanding of research design and develop skills to use the software in their data analysis. The workshop will give on hands-on training on the models and tools in different subject domains to learn the forecasting and modeling tools.

OBJECTIVE:

The objective of the workshop is to provide an introduction of data analysis, different models, and application of the various models to examine the real world problems. Secondly, it will provide advanced knowledge of prediction of time series models

CONTENTS:

- Time Series data Analysis: Mean reversion, Stationarity, Trends and Unit roots
- Auto Regressive Moving Average (ARMA) and ADL Models
- GARCH models, EGARCH, TARHC, PARCH, GARCH-X
- Vector Auto Regression (VAR) and Vector Error Correction Model (VECM): Cointegration Tests, Causality test, Impulse Response Function
- Long memory time series models (ARFIMA): Specification, Estimation Diagnostic inspection
- Panel Data Regression, Fixed effect and Random effect models
- Problem of Endogeneity, GMM and System GMM models
- Algorithms for Data Analytics such as Classification, Regression, Clustering
- Classification and Regression techniques such as Logistic Regression, Decision trees, Random Forest, Support Vector Regression,
- Deep learning techniques like MLP, LSTM, CNN, ANFIS, Web let Neural Network etc

PEDAGOGY:

Program delivery will have a mix of lectures, discussions, and experiential exercises.

- Theoretical lessons on Time Series Panel Data Modelling
- Practical and hands-on Experience on various models through various software EVIEWS, STATA, R, and Python 3.0
- One on coaching

WHO CAN ATTEND?

The programme will be useful for Academicians, Research Scholars, Industry Professionals, and Business Analysts

PROGRAMME DATA:

27th April- 3rd May 2020

VENUE:

IIM Shillong, Mayurbhanj Complex, Nonthymmai-793014

Participation Fees:

The program is residential. Participation fees include accommodation, program kit, tea and snacks, lunch, dinner, special dinner, and sight-seeing. All rooms will be of single accommodation.

THE FEES AS FOLLOWS:

Rs. 35,000/-+GST 18% per Participant

Early Bird Registration Discount @10% will be applicable until 10th April 2020.

Group Discount @ 10% for three or more participants from the same institute/department.

Last Date of Registration: 20th April 2020

THE FEE IS TO BE PAID VIA NEFT/ DIRECT TRANSFER TO THE FOLLOWING ACCOUNT:

Name (as in the bank account)	Address	Bank Name & Branch	Bank Address	Bank Account No.	PAN no.	IFSC Code	MICR Code	Type of Account
RGIM, Shillong	Mayubhanj Complex, Nongthymmai, East Khasi Hills District, Shillong - 793 014, Meghalaya	State Bank of India, Laitumkrah Branch	State Bank of India, Laitumkrah Branch, Lummourie, Shillong - 793003	30276148008	AABTR3081M	SBIN0002081	793002013	Savings Bank Account

REGISTRATION:

There are only 30 seats available for registering the program. The interested person is required to send their duly filled registration forms along with workshop fees by 20th of April 2020. No refund of fee in case cancellation of registration.

The application form can be downloaded from Institute website www.iimshillong.ac.in.

The filled in form may be scanned and emailed to iln@iimshillong.ac.in/nt@iimshillong.ac.in in along with a scanned copy of program fee remittance proof (showing transaction id or UTR no). No physical document/form needs to be sent.

Certificate of Participation:

The certificate of participation will be issued to each participant on completion of Programme.

Programme Directors:

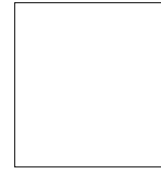
Dr. Naliniprava Tripathy	Dr. Pankaj Sinha
Prof. Naliniprava Tripathy is Professor of Finance. Before joining to IIM Shillong, she was working as Associate Professor of Finance at Indian Institute of Management (IIM) Indore. She holds M.Com, M. Phil, Ph.D. and D.Litt Degree in Management. She is a recipient of Research Award in Management & UGC Fellowships. She is a Fulbright Scholar to Visit USA. She has been awarded MMSMA Award for Excellence in Commerce & Business Management by Indian Commerce Association. She teaches Corporate Finance, Investment Banking, Financial services, Financial Engineering, Financial Modelling etc. She is an active researcher. Her work published in Australian Business Deans Council (ABDC), Scopus and Web of science journals. She is currently holding the position of Dean Research at IIM Shillong.	Dr. Pankaj Sinha is a Professor at Faculty of Management Studies. He received his Ph.D. Degree in Bayesian Econometrics from University of Delhi. He has published papers in leading academic international journals as well as in international conferences. He teaches Financial Modeling and Forecasting, Financial Engineering, Quantitative analysis of Financial Decisions, Financial Risk Management and Statistics to students of MBA at Faculty of Management Studies, Delhi University. He teaches Quantitative Economics to probationers of Indian Economics Service at Institute of Economic Growth. Over the years, he has delivered lectures on financial econometrics, computational finance, advanced quantitative methods, and advanced forecasting in India, USA and Europe.
Dr. Pradeep Kumar Dadabada	
Dr. Pradeep Kumar Dadabada obtained his Ph.D. (CS) from University of Hyderabad and Institute for Development and Research in Banking Technology, Hyderabad, an R&D center established by RBI. He has publications in peer-reviewed journals and International conferences proceedings. Prior to joining IIM, he worked as a Senior Data Scientist, Innominds Software SEZ India Pvt. Ltd., Hyderabad. He also mentored junior data scientists and analytics aspirants in Hyderabad. For his mentorship, Analytics Magazine India recognizes him as one of "The most prominent data science academicians 2019". His research interests include business analytics, time series forecasting, deep learning and unstructured data mining.	



INDIAN INSTITUTE OF MANAGEMENT SHILLONG

APPLICATION FORM

Last Date For Receiving Application: 20th April 2020



A. PERSONAL INFORMATION

FULL NAME			
DATE OF BIRTH (DD/MM/YYYY)	GENDER (PLEASE TICK)	MALE/ FEMALE	
EMAIL			
MOBILE PHONE (WITH STD CODE)	LANDLINE (WITH STD CODE)		
PRESENT ADDRESS			
PERMANENT ADDRESS			
EMERGENCY CONTACT NUMBER			

B. EDUCATIONAL AND PROFESSIONAL INFORMATION

NAME OF THE DEGREE	PERIOD		INSTITUTION/ UNIVERSITY	% MARKS/ CGPA	MAJOR SUBJECTS
	FROM	TO			

PROFESSIONAL EXPERIENCE:

TOTAL DURATION OF TEACHING EXPERIENCE	
TOTAL DURATION OF RESEARCH EXPERIENCE	
ANY OTHER EXPERIENCE	
TOTAL EXPERIENCE	

C. PAYMENT DETAILS

Mode Of Payment	NEFT/DIRECT CREDIT/DD
UTR No./Transfer ID /DD No:	Transfer Data/DD Date:
Remitter Bank Name/DD Issuing Bank name With Branch:	Amount:

* DD to be drawn in favour of "RGIIM Shillong" State Bank of India, Laitumkhrach Branch, payable at Shillong.

If paid by DD, the DD with the filled in form needs to reach Dean (Research) office, Indian Institute Of Management, Mayurbhanj Complex, Nongthymmai, Shillong: 793014, Meghalaya on or before 20.04.2020

DETAILS OF SPONSORING INSTITUTION (In-case of full or partial sponsorship)

Self -sponsored or sponsored by any institute/ Organization	
Name and Address of sponsoring Institution Authority	
Name and Designation of Sponsoring Authority	
Signature of Official Seal of Sponsoring Authority	

Please attach your Payment remittance slip/DD only. Do not attach any other Supporting Documents.

I, _____, hereby declare and certify that:

1. All the information provided above is true to the best of my knowledge and I am liable to produce proof of such information on demand.
2. I have read and understood the program brochure on the Institute Website. I agree to abide by the program and Institute rules.
3. I am medically fit to take part in this residential program.

Date:	Place:	Signature:
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Note: In case of payment of fee done by NEFT/direct deposit in Institute's Bank A/c, The duly filled in application form needs to be submitted via email only (iln@iimshillong.ac.in/nt@iimshillong.ac.in) along with scanned copy of remittance slip.

SHILLONG

THE SCOTLAND OF THE EAST

Shillong is the capital city of the State as well as the District headquarter of East Khasi Hills District. Shillong is the only hill station in the country that is accessible from all sides. The name Shillong is derived from U-Shyllong, a powerful deity and is situated at an altitude of 1,491m above sea level. This beautiful city is 103kms from Guwahati, the nearest air and train link. The presence of many well reputed educational institutions, many of them established by various missionary groups make Shillong the hub of education for the entire north-east.

MUST VISIT SPOTS IN SHILLONG:



LADY HYDARI PARK:

It is one of the well-known attractions in Shillong. The Park is frequently visited by locals and is a well-visited tourist spot of the region. Named after the first lady of the province, Lady Hydari, wife of the Governor of Assam, the Park is spread over an area of more than a kilometre and features a mini zoo that has about 73 species of birds, 140 species of reptiles and other mammals.

UMIAM LAKE:

Umiyam Lake, a mesmerizing man-made reservoir, is located at a distance of 15 kilometres north of Shillong which is the capital of the north-eastern Indian state of Meghalaya. The lake was formed after a dam was constructed to generate hydroelectric power. The scenic Umiyam Lake is encircled by lush green East Khasi hills that form one of the best panoramic sights for nature-lovers in the country.



ELEPHANT FALLS:

Elephant Falls was the British name of what the local Khasi people once referred to as Ka Kshaid Lai Pateng Khohsiew (or "Three Steps Waterfalls") since the falls actually consisted of three sections in succession. The British renamed the falls because there used to be a rock resembling an elephant near the left side of the main falls (which I think was the bottommost one). However, that rock was destroyed in an earthquake back in 1897.

DON BOSCO CENTRE FOR INDIGENOUS CULTURES:

A three-in-one Institution combining a museum with a research and publication centre, for promoting and preserving the rich cultural heritage of North East India - a unique fusion of all the sister states under one roof. With seven stories, 56,000 square feet of floor space and 15,154 square feet of display wall space, it ranks among the top 36 or so cultural centres of its kind in the Salesian world.

