MANAGEMENT DEVELOPMENT

PROGRAMME

ON

ECONOMETRICS ANALYSIS OF TIME SERIES DATA

(EATS 2021)

August 18-21, 2021

ORGANISED BY

VINOD GUPTA SCHOOL OF

MANAGEMENT

INDIAN INSTITUTE OF

TECHNOLOGY

KHARAGPUR, INDIA

OBJECTIVE OF THE COURSE

Decision making process in business is normally sustained by the use of quantifiable data. Econometrics is apprehensive with summarizing these relevant data by means of a model. Such econometrics models help to understand the relation between business-related variables and to analyze the promising effects of decisions. In areas of management, quantitative data are gathered on a regular basis, namely, annually, monthly, quarterly, weekly, daily, or even every split second. We have pool of time series techniques to deal with all such data and help the policy decision.

Data Analysis, an important outlet in mathematical sciences, is very vital today for all specialists, predominantly for policymakers, researchers, engineers, managers and analysts. The world is precisely dynamic today, exclusively with reference to abundance of data and multidisciplinary research. So it is a massive liability on the decision maker to analyze data and take meaningful decisions. With the availability of various time series econometrics tools and user-friendly statistical software, the ability to analyse large amount of data is not only desirable, but a necessity for any professionals. Such techniques and software are usually very complex and confusing for the uninitiated. There are several issues in this process like selection of technique, selection of software, interpretation of results and so forth.

The objective of this programme is to emphasize broad range of techniques for time series data and to foster multi-disciplinary research in these areas. It is largely relevant for studying dynamic changes in the business structure, enterprise efficiency, etc.

TOPICS TO BE COVERED

Module 1:

Introduction to Time Series Data

Module 2:

Time Series Data Visualization

Module 3:

Linear Time Series Modelling

Module 4:

Non-Linear Time Series Modelling

Module 5:

Diagnostic Tests & Model Adjustments

Module 6:

Advanced Time Series Modelling

COURSE MATERIALS

The programme is purely application oriented. Necessary course materials will be provided to the participants during the course.

WHO CAN ATTEND?

The course is addressed to corporates, executives and academicians only.

VENUE AND PLATFORM?

Venue: Online
Platform: Zoom/ Webex/ Google Meet/ Moodle, etc.)- to be intimated later

HOW TO APPLY?

Use the link:
 https://erp.iitkgp.ac.in/CEP/courses.htm
to apply ONLINE.

Process flows:
Sign up → Login → Profile Fill-up → Choose a Program → Apply Now

Payment if applicable is to be done ONLINE after getting short listed for the program.

IMPORTANT DATES

Last date application: **August 04, 2021**

Course date: **August 18-21, 2021**

COURSE FEE

(including Goods and Services Tax (GST) 18.00 %). It is non-refundable and non-transferable under any circumstances

Category A: Foreign Participants Rs. 25000/-

Category B: Corporate Professionals Rs. 10000/-

Category C: Academicians/ Others Rs. 8000/-

Category D: Students (Postgraduate) Rs. 6000/-

CERTIFICATE

Certificate will be issued to each participant from the Office of Dean (CE), Indian Institute of Technology, Kharagpur.

COURSE COORDINATOR

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