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on

"TIME SERIES (ECONOMETRICS)"

Date: 24th to 26th January 2021

Timing: 6.00 PM to 8.00 PM

Mode: Through Zoom Meeting / Google Meet

Day -1	Day- 2	Day-3
▪ Introduction ▪ Classical Linear Regression Model and its assumptions ▪ Understanding the Data Generation Process	▪ Unit Root tests ▪ Univariate Time series Model: ARMA/ARIMA models for forecasting ▪ Granger Causality test	▪ Multivariate Time series models – Cointegration analysis ▪ Vector Error Correction Model ▪ Time Varying Volatility models (ARCH/GARCH family models)

Organizer Support

1. E-Certificate
2. E-views student demo version
3. E-Materials

Dr. T. Mohanasundaram, Associate Professor,
M.S. Ramaiah Institute of Technology, Bengaluru, Karnataka.

Prof. Gnanendra M, Faculty, School of Business and Management,
CHRIST- Deemed to be University, Bengaluru, Karnataka.

Who can Join… ??
Faculties, Research Scholars.

Contact- Prof. T. Rajeswari
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