

**30 SEATS  
30 HOURS**



**CHRIST**  
(DEEMED TO BE UNIVERSITY)  
NODAL OFFICE, TRIVANDRUM

# **Workshop on Fundamentals of Econometrics & Panel Data Analysis**

**Target Population: Researchers, Masters Students, Teachers, Professionals.**

**Dr. Bikramaditya Ghosh**  
Professor  
Analytics and Finance  
RV Institute of Management



**ORGANISED BY**

**Nodal Office**

**CHRIST ( Deemed to be University)**  
A.I.R Road, Vazhuthakkadu  
Trivandrum, Kerala  
tvm@christuniversity.in

**Every Saturday from  
April 17, 2021.  
06.00PM-08.00 PM/IST**

## **SESSIONS INCLUDE**

#Hypothesis and testing for the same in research #Properties of Distribution (Independent and Identically Distributed and Normally distributed)# Various assumptions of OLS (Heteroskedastisity) #Mean Reverting Series # Concept of Bubble and Herd detection #Ergodicity and it's applications #Long Memory Process and its applications #Concept of Panel Data # Variants of Panel Data # Fixed Effect and its applications #Random Effect and its applications #Concept and use of Hausman Test #Generalized Method of Moments (GMM) #Revising the entire concepts

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# Dr. Bikramaditya Ghosh

# B.Sc. (Physics-Honours), MBA(Finance), Ph.D. (Management-Finance)·  
Ph.D. from Jain University, Bangalore. MBA/PGDM from IMT, Ghaziabad.

# Erasmus+ Professor, affiliated with two EU Universities, namely Vives University of Applied Sciences, Belgium and Manchester Metropolitan University, UK.

# Having a decade of mid-senior Corporate Experience in Investment Banking domain across Citibank NA, ABN AMRO NV and Standard Chartered Bank.

# Having close to a decade of teaching experience including reputed Universities like Christ University, Bangalore.

# Seasoned researcher in the fields of Finance and Analytics. Having more than 40 international publications. H Index of 9, across 16 Scopus/ABDC-B and ABS publications in EU/UK/US.

# Authored a Book, Quest for the Uncharted: A captivating tale of decoding catastrophe.

# Participated in Winter School on Mathematical Finance from University of Amsterdam in 2019 and 2020. Served as a Session Chair in ICDE-2019, IIM Raipur, International Conference.

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