30 SEATS
30 HOURS

CHRIST
(DEEMED TO BE UNIVERSITY)
NODAL OFFICE, TRIVANDRUM

WORKSHOP on TIME SERIES ANALYSIS

Target Population: Researchers, Masters Students, Teachers.

Dr Santhosh Kumar P K

Assistant Professor (Economics) &
Hon.Fellow (Center for Budget Studies)
School of Management Studies
Cochin University of Science & Technology

Organised by

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

**EVERY SATURDAY FROM
MARCH 20,2021
6.00PM-8.00PM IST**

Certificate : After completion of both Synchronous and Asynchronous Sessions e certificate will be issued by the Nodal Office.

REGISTRATION

AFTER REGISTRATIONS CANDIDATES WOULD BE SENT THE FEE PAYMENT LINK, UPON PAYMENT THE CANDIDATE CAN JOIN THE WORKSHOP.

https://forms.gle/9x1Vik9UPXTsJuRr6

This is an Initiative by Nodal Office , CHRIST (Deemed to be University).

30 SEATS
30 HOURS

CHRIST
(DEEMED TO BE UNIVERSITY)
NODAL OFFICE, TRIVANDRUM

SESSIONS INCLUDE

Stationarity Univariate Models

Stochastic processes - Properties of stochastic process. Time series as a discrete stochastic process- Stationarity- Characteristics of stochastic component of time series (mean, autocovariation and autocorrelation functions). Lag operator- Unit root tests - Deterministic and stochastic trend models-Augmented Dickey Fuller test - Phillips- Perron test-Estimation and testing.

Simultaneous Equation Models

Dynamic simultaneous equations models- Granger causality test - Vector Auto Regressive (VAR) models-Impulse Response Function (IRF)-Variance Decomposition Analysis - Structural Vector Auto Regressive (SVAR) models- Estimation and Diagnostic Checking.

Non-Stationary Multivariate Models

Spurious regression- Cointegration- Granger representation theorem -Vector error correction models (VECMs)- Structural VAR models with cointegration - Testing for cointegration - Engle and Granger (1987) and Johansen and Juselius (1990) - Estimating the cointegrating rank- Estimating cointegrating vectors.

Conditional Variance Models

Volatility Clustering- Leverage Effects- Modeling Volatility- AutoRegressive Conditional Heteroscedasticity (ARCH) Model- Generalised AutoRegressive Conditional Heteroscedasticity (GARCH) Model - Extensions to GARCH-Exponential GARCH and Threshold GARCH models.

EVERY SATURDAY FROM
MARCH 20,2021
6.00PM-8.00PM IST

REGISTRATION

AFTER REGISTRATIONS CANDIDATES WOULD BE SENT THE FEE PAYMENT LINK, UPON PAYMENT THE CANDIDATE CAN JOIN THE WORKSHOP.

https://forms.gle/9x1Vik9UPXTsJuRr6

This is an Initiative by Nodal Office , CHRIST (Deemed to be University).