Time Series Econometrics

Workshop Title:
Time Series Econometrics

Target Audience:
Economists and research analysts from Broking firms and Mutual Funds, Banks, Rating Analysts, Insurance Companies, Foreign Institutional Investors, Investment Bankers, Financial Consultants and Academicians.

Duration:
Two days (9.30 a.m. – 5.30 p.m.)

Methodology:
Laptop based exercises

Registration Fees:
Rs. 10, 000/- plus taxes

Workshop Objective:
The objective of the course is to focus on understanding the concepts in Time series econometrics and estimation methods of crucial functions and variables.

Contents:

Introduction to econometrics
- Introduction & overview
- OLS Model assumptions and estimation

Basic model specifications
- Trend model
- Semi-Log model
- Double-log model
- Linear Regression model

Violation of OLS
- Assumptions
- Consequences

Time series econometrics
- Introduction
- Unit root tests
- Random walk – stationary and non-stationary series
- Granger causality tests
- co-integration
- ADF tests

Time series econometric application to financial markets
- Equity markets – stock price analysis
- Exchange rate/currency analysis
- Fixed income markets – interest rate analysis
- Commodity markets – Oil, Gold price analysis
- Variance ratio tests

Forecasting methods

Simulations