VJIM
Estd: 1993
AN INNOVATION DRIVEN B-SCHOOL

# APPLIED ECONOMETRICS FOR MANAGEMENT RESEARCH

## Objective

Econometrics is the application of mathematical and statistical methods used to establish functional relationships among various macro and micro economic variables. It has become an essential filed in the areas of economics and finance in modern era. The objective of the workshop is to provide an orientation in essential Applied Time Series Econometrics relevant for research in Business, Finance and Economics.

## Content Covered

### The programme would cover the following

Simple and Multiple regression analysis, Violation of assumptions of classical linear regression model – Multicollinearity, Autocorrelation, Heteroscadasticity, Stationarity and Non-Stationarity time series, Unit Root tests, ARMA & ARIMA models, Concept of Cointegration, VAR and VECM models, , ARCH and GARCH models, Time series forecasting.

## Tools to be used

Participants will get hands on experience on various econometrics models using E-Views and STATA.

## Pedagogy / Learning Methodology

Lectures/Presentations and Hands-on software demonstration.

## Learning outcome

This workshop will assist the management researchers in building various econometric models and different statistical techniques for effective decision making, also help to understand the dynamics of the financial markets by studying trends and patterns from the historical data. The workshop will also introduce the participants to a systematic examination of data and structured enquiry using E-Views and STATA.

## Target audience

The workshop is aimed at faculty, researchers/research scholars engaged in various fields of management.

## Resource Persons

### Dr. R. Sriniavasa Rao

He has over 16 years of teaching experience in various reputed B Schools. He has completed his Masters degree from Sri Venkateswara University, Tirupathi and M.Phil & Ph.D from Osmania University. His area of interests are quantitative Techniques, Operations research, Business Research Methods, Econometric Modelling. He has presented and published research papers in national and international conferences and reputed journals. He is presently working as Assistant Professor (Statistics) at VJIM.

### Dr. Jyothi Chittineni

She has total 17 years of experience. She worked with Industry for around 7 years. In 2008 she left Intelli Group Asia Pvt Ltd and Joined with VJIM as Asst. Professor out of her passion for teaching. She did her first Ph.D on Implied volatility Index under the guidance of Prof. Bandi Kamaiah, Dean, School of Economics, Hyderabad Central University. In her research she tested the dynamic behavior of Indian Implied Volatility Index (VIX), estimated regime switching behavior of Indian stock index and its co-movements with select eight indices. Her teaching interests are Business modeling through Excel, Financial services, Investments, Econometrics, time series analysis, financial econometrics and Financial Economics. Currently she is pursuing her second Ph.D from school of Economics, Central University of Hyderabad.

## Registration Fee: This workshop is designed for 2 days

a) For faculty members: Rs. 3000.00

b) For full time research scholars : Rs. 2000.00

The registration fee includes course material, lunch, refreshments on workshop days.

## Date and Venue

Jul 28-29, 2017, at Vignana Jyothi Institute of Management, Bachupally Hyderabad

## Contact

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