**VIGNANA JYOTHI INSTITUTE OF MANAGEMENT**

PRECONFERENCE WORKSHOP ON PRACTICAL TIME SERIES ANALYSIS

on 2nd January 2020

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| **Time** | **Topics to be covered**  |
| 9:30 AM To 11:30 AM | Introduction to Econometrics Overview of Classical Linear Regression Model Classical linear regression model assumptions and diagnostics  |
| 11:30 AM To 11:45 AM | **Tea break** |
| 11:45 AM TO 1:00 PM | Stationarity Tests: Unit root testsUnivariate Timeseries Forecasting: ARIMA |
| 1:00 PM TO 1:45 PM | **Lunch Break** |
| 1:45 PM To 3:15 PM | Modelling Long-run relations: Unit Roots, Johansen Cointegration Test and Vector Error Correction Model (VECM) |
|  | VJIM 2nd International Conference Inaugural from 3:30 PM onwards |

Contact: Dr.Jyothi Chittineni

Mobile: 9848779770

Mail: conference@vjim.edu.in