

Six Day National Workshop
On
APPLICATION OF FINANCIAL ECONOMETRICS

held during

November 10th to 15th 2013

Organized by

Department of Commerce and Financial Studies

Bharathidasan University

Tiruchirappalli- 620 024, Tamil Nadu, INDIA

SMART Journal of Business Management Studies

(A Professional, Refereed, International and Indexed Journal)

www.smartjournalbms.org

Venue

Bharathidasan University

Organizer

Dr.M.BABU

Workshop secretary and Assistant Professor
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Bharathidasan University, Tiruchirappalli

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**Six Day National Workshop
On
APPLICATION OF
FINANCIAL ECONOMETRICS**

Important Dates

October 25 th 2013	Registration Deadline
November 10 th -15 th 2013	Dates of Workshop

Organized by



Department of Commerce and Financial Studies

Tamil Nadu, India
www.bdu.ac.in

and

SMART Journal of Business Management Studies
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Funded by

The Indian Econometric Society

The Indian Econometric Society

The Indian Econometric Society (TIES) is a registered society under Public Societies Registration Act, formed in 1960. It is one of the oldest and largest body of professional econometricians and applied economists with more than 2500 members from all over India and abroad. The TIES also assist in organizing short term courses and workshops in econometrics with the help of various academic institutions for the benefit of the younger generation of econometricians and for policy and industrial practices.

Department of Commerce and Financial Studies

The Department of Commerce was created in Bharathidasan University in the year 1998 with the objective of promoting research, teaching and training in the frontier fields of Commerce. The Department has become a pioneer in the area of finance. It offers M.B.A (Financial Management), M.B.A (Marketing Management), M.Phil in Management under full time and Ph.D in Commerce as well as Management under full time programme. The area of research in the department includes corporate finance, mergers and acquisitions, investment management, capital markets, credit management, risk management and so on.

SMART Journal of Business Management Studies

SMART Journal of Business Management studies is an international refereed Journal, Published bi-annually by Scientific Management and Advanced Research Trust (SMART). It is dedicated to the promotion and development of research in general and to the field of business management in particular. The Trust also wants to conduct seminars and workshops, which would enhance the quality of research.

The Theme of the Workshop

The Department of Commerce and Financial Studies in its pursuit of excellence, organizes seminars, conferences and workshops on regular basis. It organize a Six day Workshop on **Application of Financial Econometrics** in association with SMART Journal of Business Management Studies funded by The Indian Econometric Society.

The research in the area of Commerce and Management has become complex requiring tremendous knowledge on empirical analysis. In this highly competitive world, only the fittest can survive. This workshop would help each and every scholar and teacher to overcome the competition to reach great heights. Against this background the workshop is organized with the main objective to train students, young researchers and teachers to give exposure in applied econometrics, computer applications and empirical analysis. The Workshop would train the participants on the following themes to achieve the above objective

- A. The Basics in Financial Econometrics
- B. Estimation of Beta Factors and their Reliability and Accuracy
- C. Introduction to Financial Time Series
- D. Random Walk and Unit Root
- E. Co-integration and Error Correction
- F. MA and AR Process
- G. ARMA and ARIMA Models
- H. VAR Models and their Estimations
- I. Various Types of ARCH Models and their Estimations
- J. Multivariate Time Series Models
- K. Various issues of Structural modelling in financial econometrics.

Guidelines for Registration

- ❖ M.Phil / Ph.D Scholars and faculty members from educational institutions and universities are invited.
- ❖ Only 75 Delegates would be selected on first come first served basis.
- ❖ The teachers would be given preference.
- ❖ The delegates who would like to participate this workshop are requested to fill the registration form and send the same along with Demand Draft to the Workshop Secretary.

- ❖ Participants may also submit their registration form (scanned copy) as an e-mail attachment using MS Word to **smartjournalevent@gmail.com**
- ❖ The use of e-mail is encouraged for all further correspondence and acceptance for participation will be sent to the delegates only through e-mail.

Registration Fee

- ❖ Rs. 800 per delegate for faculty members / faculty scholars (Part Time scholars)
- ❖ Rs. 600 per delegate for M.Phil and PhD research scholars (Full Time scholars)

The registration fee covers lunch and tea. The fee should be paid in the form of cash / crossed DD drawn in favour of **SMART Journal** payable at **Tiruchirappalli**. The fee for the accompanying person is the same as that of delegates of the respective category.

Travel and Accommodation

The participants are requested to make their own travel arrangements and accommodation. However, the accommodation on the first come first served basis will be arranged on full payment of room tariff in advance in addition to the delegate fee. No TA & DA will be paid to the participants. Advance intimation about travel plan of the delegates will be much appreciated.

How to reach the Workshop Venue

The city of Tiruchirappalli is also well known by its shorter form of "**Tiruchirappalli**". The main campus of Bharathidasan University is located 16 kms away from Trichy City on Trichy- Pudukkottai Highway (NH-45) and 350 kms from Chennai. The simplest and most economical way to reach University from Trichy City is by bus. Any city bus at Trichy will take you to the central bus stand, board Pudukkottai - bound bus. K-1 series of town bus are available every 45 minutes from Central Bus Stand, Trichy. The journey time from Trichy will be around 30 minutes. The executive way of reaching University will be hiring a taxi. Taxis may charge around Rs.300/-.

REGISTRATION FORM

Name :
Gender : Age/ Date of Birth:
Qualifications:

Name and address of organization:

Phone: Fax:
E-mail:
Residential Address:

Total experience of Teaching and Research
Knowledge of Computer / Statistics / Econometrics (✓ mark)

Computer	fair	fairly good	good	very good
Statistics	fair	fairly good	good	very good

How this course will benefit you?

I certify that the information given in this form is correct to the best of my knowledge and understanding. I will abide by the rules of the organization during the training session.

Date: _____

Place: _____ Signature: _____

Office Seal

NOTE:

1. The last date for submitting the application is 25th October 2013. The photocopy of this form can be used.
2. The seats are limited. Participants will be selected on first come first served basis.

The address for Correspondence

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Six Day UGC Sponsored National Workshop on “Application of Financial Econometrics” - 10th to 15th November 2013

The functioning of financial markets has been a major focus of attention in present days since the smooth functioning of financial markets is a central element of a modern economy and it is important for the achievement of central banks. The developments in finance theory and financial econometrics have played a critical role in spurring innovation and growth. Innovation in financial markets has led to substantial deepening of global capital markets. Academic work, both theoretical and empirical, in financial econometrics has had a tremendous impact on the form and structure of modern global financial markets. Against this background, SMART Journal of Business Management Studies, in association with the Department of Commerce and Financial Studies, Bharathidasan University, Tiruchirappalli, University Grants Commission and The Indian Econometric Society, organized a **Six Day UGC Sponsored National Workshop on Application of Financial Econometrics**, from 10th November 2013 to 15th November 2013.



The Workshop was organized with an intention to develop applied research in financial markets, including the bond and equity markets, derivative securities markets, the foreign exchange market, corporate finance, market microstructure and cognate areas. The Workshop was also planned to develop the link between the real and financial sides of the economy and understand recent developments in econometric techniques applicable to financial research.

Prof.V.Gopal, Professor of Finance and Accounting, Dean of Academics, Indian Institute of Management, Tiruchirappalli, presided over the Inaugural Function on 10th November 2013 at 10.00 a.m. **Dr. S. Iyyampillai**, Senior Professor of Economics, Bharathidasan University and **Dr.K.Shanmugan**, Treasurer, Indian Econometric Society and Professor, The M.S University of Baroda, offered a Special Address.

Prof.M.Ramchandran, Professor and Head, Department of Economics, Pondicherry University, **Dr.K.Shanmugan**, The M.S University of Baroda, **Dr.A.S.Rao**, The M.S University of Baroda, **Dr.R.Kasilingam**, Department of Management Studies, Pondicherry University and **Dr. S. Pushparaj**, Madurai Kamaraj University, Madurai were the resource persons for the above Workshop.

Basic Statistical Analysis/Data Analysis, Introduction to Financial Econometrics, Econometric Inference, Multicollinearity and Auto Correlation, Heteroskedasticity and Model Specification and Diagnostic Testing, Time Series, Univariate Time Series Modeling, Forecasting with Univariate Time Series, VAR and Structural VAR, ARCH and GARCH Models, Co-integration and Error Correction, Switching Models, Panel Data Modeling in Finance and Estimation of Panel Data Model were the main themes discussed in the Workshop which was attended by 50 participants from all over India. Hands - on training was also given to the participants.

The Valedictory Function was held on 15th November 2013 at 2.00.p.m. **Dr.S.Sekar**, Principal, Urumu Dhanalakshmi College, Tiruchirappalli, presided over the Valedictory Function. **Dr.R.Kasilingam**, Associate Professor, Department of Management Studies, Pondicherry University offered felicitations. **Dr.Srinivasa Raghavan**, Librarian, Bharathidasan University offered the Valedictory Address.

Dr.M.Selvam, Workshop Director, Head of the Department of Commerce and Financial Studies and **Dr.M.Babu**, Workshop Secretary, organized this Workshop.

