The School of Humanities, Social Sciences & Management

(SHSSM)

Organizes

A Short-term Training Program
on

Financial Econometrics and Empirical Modeling of Financial Markets: A Hands-on Experience

29-31 May 2024
Indian Institute of Technology Bhubaneswar

ABOUT IIT BHUBANESWAR

Indian Institute of Technology (IIT) Bhubaneswar was established in 2008 by the Government of India as one of the eight second-generation IITs. IIT Bhubaneswar's lush green campus at Argul, Khorda is spreading over 936 acres in the foothills of magnificent Barunei, which is famous for its rich history. The campus provides a unique, serene, and pollution-free academic environment. IIT Bhubaneswar offers UG, PG, and PhD courses through seven schools of study. It has an academic area, a residential complex, an area for training centers, and a research park. IIT Bhubaneswar has made rapid strides towards becoming one of the elite technology institutes of India spurred by the sustained creation of knowledge and innovation, through high-quality research and development activities and commitment to holistic education. The Institute aims to develop and pursue dynamic and flexible curricula designed to facilitate creativity and cognitive thinking among students through productive partnerships with industries.

ABOUT SHSS&M

The School of Humanities, Social Sciences & Management at Indian Institute of Technology, Bhubaneswar corroborates many humanistic disciplines through teaching and research across Economics, Planning, Language, Literature, Culture, Social Policy, Technological Development, Psychological Behaviors, Public and Private values. Study of the humanities provides students with social perspectives and cultural awareness. It also instils in them the ability to express clearly and accurately. The discipline enables students to critically evaluate ideas and actions, and to make choices on shared values and priorities. Its scope is international and approach is interdisciplinary.

The School works at the intersections of Applied Micro Economics, Productivity and Efficiency, Development Economics, Political Economics, Open Economy Macroeconomics, Environmental Economics, Natural Resources Economics, Finance, Mineral Economics, Climate Change, Indian Writing in English, Post-Colonial Literature, Travel Writing, Business Communication, American Literature, Canadian Literature, English for Language Teaching, Cross Cultural Communication, Autobiography, Consumer Behavior, Cyber Psychology, Clinical Psychology, Cognitive Psychology, Cognitive Neuroscience, Psycholinguistics, Psychology of Personality, Marketing, Indian philosophy, Socio-Political Philosophy, Ethics, Social Phenomenology, Philosophy of Language, Feminist Philosophy, Film studies and its allied areas. The school's aim is to help students develop the requisite communicative, analytic, critical and cultural knowledge to thrive in all aspects of their lives. Currently the School offers courses for B. Tech. disciplines and doctoral programs in Economics, English, Psychology and Philosophy. Along with these diverse academic departments, the School is home to a wide variety of interdisciplinary collaborations, path-breaking research projects, and unique areas of study.

financialeconometrics24@gmail.com

A Short term training program on
Financial Econometrics and Empirical Modeling of Financial Markets:
A Hands-on Experience

ABOUT THE PROGRAM

In response to the unparalleled dynamics of contemporary financial markets, this training program serves as a beacon for those seeking a profound understanding of the intricate relationship between finance and econometrics. The primary objective is to equip participants with sophisticated empirical methods and cutting-edge econometric modeling techniques, essential for navigating the complexities of today's financial landscape. The workshop spans an array of advanced econometric tools, with a focus on imparting comprehensive knowledge to participants. Topics include models for capturing volatility patterns, cointegration and state space models for unravelling long-term relationships, and panel data models for analyzing diverse financial datasets.

Delving into uncharted territories, participants explore the realm of univariate non-linear models to decode complex relationships within financial variables. The inclusion of regime switching models offers a strategic approach to understanding market conditions, providing crucial insights for risk management and decision-making. Network and big data applications become integral tools, offering a lens into interconnected financial systems and harnessing large datasets for informed decision-making.

The program distinguishes itself by not only elucidating theoretical concepts but also providing a hands-on experience using R programming in each covered area. Participants are immersed in practical applications, ensuring a seamless transition from theory to implementation.

Applications of these techniques extend across volatility modeling, portfolio optimization, sectoral integration, and risk management. The overarching goal is to empower participants with a roadmap for empirical applications, enabling them to unravel the complexities of financial markets with confidence.

By the conclusion of the program, participants emerge not only with a profound understanding of advanced financial econometric techniques but also with the practical skills necessary for their implementation. This training program serves as a transformative experience, where theory converges with practice, fostering a cohort of professionals' adept at navigating and thriving in the ever-evolving world of finance.

Resource Persons for the training program will be from IITs and IIMs.

financialeconometrics24@gmail.com

A Short term training program on
Financial Econometrics and Empirical Modeling of Financial Markets:
A Hands-on Experience

Who Should Attend?

Students, research scholar, academicians, industry professionals, and practitioners who are working in Finance and Banking.

Seats?

50 seats. The selection of candidates will be based on a first-come, first-serve basis.

Registration Information

Registration fees include course material, refreshments, breakfast, working lunch, dinner and accommodation. Participants will be provided with hostel accommodation at the IIT Bhubaneswar Campus. Deadline for Application along with payment of requisite registration fee: April 15, 2024.

The registration fee once paid is neither refundable nor adjustable under any circumstances. Candidates while filling up the form need to make payment of the Registration Fee and provide the details like payment reference number, mode, and date of payment therein prior to submitting the Google Form. A screenshot of the payment success page may be sent to financialeconometrics24@gmail.com

Register Here: https://forms.gle/fNHrC35QHvozX3HX8

Scan

Course Fee

Research Scholar/Students	Faculty/Professional/Industry/Government
₹4000/-	₹ 6000/-

Bank Account Details

Institution Account Name: CEP, IIT Bhubaneswar;
Account No.: 24282010001960
IFS Code: CNRB0017282
Bank Name and Branch: Canara Bank, IIT Bhubaneswar, Argul Branch

Certification: The participants who attend all the sessions and complete the assignments will be provided with a course completion certificate by IIT Bhubaneswar.

**A Short term training program on
Financial Econometrics and Empirical Modeling of Financial Markets:
A Hands-on Experience**

Chief Patron

Prof. Shreepad Karmalkar
Director, IIT Bhubaneswar

Program Coordinator

Dr. Sayel Basel
Assistant Professor, SHSS&M,
IIT Bhubaneswar

Program Co-Cordinators

Dr. Avishek Bhandari
Assistant Professor, SHSS&M,
IIT Bhubaneswar

Dr. Nihar Ranjan Jena
Assistant Professor, SHSS&M,
IIT Bhubaneswar

Advisory Committee

Dr. Dukhabandhu Sahoo
Associate Professor,
Head SHSS&M, IIT Bhubaneswar

Dr. Naresh Chandra Sahu
Associate Professor, SHSS&M,
IIT Bhubaneswar

Dr. Madhusmita Dash
Assistant Professor, SHSS&M,
IIT Bhubaneswar

Dr. Sitakanta Panda
Assistant Professor, SHSS&M,
IIT Bhubaneswar

For any query/clarification, Mail us
financialeconometrics24@gmail.com

**A Short term training program on
Financial Econometrics and Empirical Modeling of Financial Markets:
A Hands-on Experience**