

काशी हिन्दू
विश्वविद्यालय



BANARAS HINDU
UNIVERSITY

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**FDP on Financial & Quantitative Analysis
(Hybrid Mode)
September 19-30, 2022**

[Week I (Online): September 19-24, 2022]
[Week II (Offline): September 26-30, 2022]

Organized by

**Institute of Management Studies
Banaras Hindu University, Varanasi – 221005**

Sponsored by

AICTE Training and Learning (ATAL) Academy



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Introduction:

The research in finance domain has expanded in recent times with the coming up of advanced tools and techniques. So, it becomes necessary for a researcher to acquaint himself/herself with upcoming trends in financial research. Without understanding the basics of financial research, a researcher cannot develop a proper motivation for conducting research. Keeping this in mind, the current FDP is developed to provide a platform to the researchers where they will be familiarized with the financial time series analysis and the upcoming trends in financial research. A financial time series is a concatenation of data points that are gauged at seriate time points. It encompasses techniques that strive to recognize time series intricacies with an intent to acknowledge the underlying context of data points that further facilitates forecasting.

Research and data analysis are two critical facets for all the individuals who aspire to make their careers in research & academia as well as managers who require a rigorous logical base for rational decision making. In the modern age, it has become absolutely imperative to incorporate well-grounded data analysis approaches for forecasting and predictive analysis. It is certainly true that history may not repeat in the exact same manner but historical data provides enough insights and understanding to make predictions and develop models.

Over the years, the way of analyzing data has witnessed a sea change. Manual analysis has been replaced by advanced software packages that expedite meticulous analysis. Hence, the Faculty Development Program (FDP) is designed to imbibe the sense of rationale research methodology and basics of time series data analysis employing STATA and Eviews. The programme caters to the requirements of researchers, academicians, and industry professionals in terms of clarity and a comprehensive understanding of software for data analysis. The FDP would offer interactive online and offline training for the participants from different subject domains to develop cognizance of the forecasting and modeling tools based on time series and panel data analysis. The FDP also provides the platform to discuss advanced topics in finance in detail and finance research topics are presented.

Objectives:

The programme endeavors to have a thorough discussion on theory followed by practical sessions on Cross-Sectional, Time Series, and Panel Data Analysis. The FDP is proposed to give in-depth exposure to the basic research methodology and econometric tools. The participants will get good training on two important software viz. STATA and EViews and would also learn to apply them fairly for analyzing data.

Programme Coverage:

The selected sub-themes from the list given below would be focused on the proposed FDP:

- ❖ Quantitative & qualitative analysis in finance research
- ❖ Systematic Literature Review
- ❖ Meta analysis
- ❖ Cross-Section Analysis
- ❖ Logit & Probit Regression
- ❖ Time Series Analysis
- ❖ Panel-Data Analysis

For Whom:

The target group for the FDP are academicians, research scholars, PG students enrolled in colleges/university departments, and institutions who are engaged in research or are planning to undertake research.

Eligibility:

The maximum intake is between **30-50 candidates** for the proposed FDP and the selection is strictly **based on nominations** from the Head/Dean/Directors of the respective institutions. The session will be delivered using Cisco Webex/ Google Meet. Read the instructions carefully.

Key Benefits:

The course intends to equip the learners across academia and industry with the essential tools and techniques that are required to appreciate and analyze financial data. It would further facilitate the aspiring researchers to draw inferences from time series as well as panel data.

The participants would be in a position to dwell deep into the complexities of time series analysis and come out with a reasonable outcome. Research scholars and academicians would get deep insights regarding the usage of time series analysis for their thesis, projects and high-quality research papers.

Duration, Dates, and Venue:

The programme will be of five days duration from **September 19-30, 2022**.

Venue: Institute of Management Studies, Banaras Hindu University, Varanasi.

Registration:

Registration can be done through:

<https://www.aicte-india.org/atal>

Resource Persons:

Resource persons for this programme would be the experts from industry as well as academia. Eminent experts in the field from the institutions of repute such as IIMs, IITs, and reputed central and state universities including BHU will act as the resource persons.

About the Host Institution:

Banaras Hindu University (BHU) founded by Mahamana Pandit Madan Mohan Malviya in 1916, is an internationally reputed temple of learning, situated in the holy city of Varanasi, founded by the great nationalist leader, Pt. Madan Mohan Malviya, in 1916 and has immensely contributed to the progress of the nation through a large number of renowned scholars, artists, scientists, and technologists who have graced its portals. The University comprises 6 Institutes, 16 Faculties, 140 Departments, 4 Inter-disciplinary Centers, a Constituent College for Women, and 3 Constituents Schools, spanning a vast range of subjects. It has 6 Centres of Advanced Studies, 10 Departments under the Special Assistance Programme, and a large number of specialized Research Centers. Four Degree Colleges of

the city are affiliated to the University. Near 1000 bed hospital of the University is equipped with all the modern amenities. The University family consists of about 15000 students belonging to all streams of life, castes and religions and races, about 1700 teachers, and nearly 8000 non-teaching staff. The University has taken a leadership role in promoting new ideas, the spirit of integration of the world, and cultivation of intellect and culture. Banaras Hindu University is virtually a 'small universe' in microcosm. Several students from abroad including from USA, Europe, Middle East, Asia, Africa etc. get admitted here every year.

Institute of Management Studies (FMS-BHU) established in 1968, the Faculty of Management Studies is an epitome of vision of the great statesmen, visionary and founder of BHU, Pt. Madan Mohan Malviya. Ever since its establishment the focus of the institution has been to cater to the needs of the business in the emerging world. With over a period of four and a half decades the faculty has produced over more than 4500 management graduates serving India as well as abroad.

Organizing Committee		
Chief Patron Prof. Sudhir K. Jain Vice Chancellor, BHU		
Patrons		
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FDP Coordinator Prof. P.V. Rajeev FDP Co-coordinator Dr. Anindita Chakraborty		

Contacts:

The coordinator

**ATAL Sponsored Faculty Development Program on
Financial and Quantitative Analysis (September 19- 30, 2022)
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Web: <https://www.bhu.ac.in/fms/> Email: fdp-fga@fmsbhu.ac.in

Schedule Week I- September 19-24, 2022

Day 1	Day 2	Day 3	Day 4	Day 5	Day 6
7:00 – 7:50 Session 1 (I) Indian values & ethos, Classroom conduct & behavior (teaching- learning psychology) I	7:00 – 7:50 Session 2 (I) Basics of Financial Research & Econometrics	7:00 – 7:50 Session 3 (I) Meta-analysis (I)	7:00 – 7:50 Session 4 (I) National Education Policy (NEP) 2020 Implementation (I)	7:00 – 7:50 Session 5 (I) Life Management for Researchers I	7:00 – 7:50 Session 6 (I) Qualitative Analysis in Finance (I)
(I) 8:00 – 8:50 Session 1 (II) Indian values & ethos, Classroom conduct & behavior (teaching- learning psychology) II	8:00 – 8:50 Session 2 (II) Writing literature review SLR	8:00 – 8:50 Session 3 (II) Meta-analysis (II)	8:00 – 8:50 Session 4 (II) National Education Policy (NEP) 2020 Implementation (II)	8:00 – 8:50 Session 5 (II) Life Management for Researchers II	8:00 – 8:50 Session 6 (II) Qualitative Analysis in Finance (II)
9:00 – 9:30 Session 1 Interactions	9:00 – 9:30 Session 2 Interactions	9:00 – 9:30 Session 3 Interactions	9:00 – 9:30 Session 4 Interactions	9:00 – 9:30 Session 5 Interactions	9:00 – 9:30 Week 1 MCQs

Schedule Week II: September 26-30, 2022

*Day 1	Day 2	Day 3	Day 4	Day 5
9:00 – 9:30 Inauguration	9:30 – 12:00 Session 8 Regression, Dummy Variable Regression & Hands-on training	9:30 – 12:00 Session 10 Causality & Hands-on exercise	9:30 – 12:00 Session 12 VAR, VECM & Hands- on exercise	9:30 – 12:00 Session 14 Panel Data-I & Hands- on exercise
9:30 – 12:00 Stationary Data & Root Unit Test & Hands-on exercise	12:00 – 1:00 Article 1 Discussion	12:00 – 1:00 Article 2 Discussion	12:00 – 1:00 MCQs	12:00 – 1:00 Visit Report (Team)
12:00 – 1:00 Lunch	1:00 – 2:00 Lunch	1:00 – 2:00 Lunch	1:00 – 2:00 Lunch	1:00 – 2:00 Lunch
1:00 – 2:00 Travel for Visit	2:00 – 4:30 Session 9 Logit & Probit Regression & Hands- on exercise	2:00 – 4:30 Session 11 Volatility Modeling & Hands-on exercise	2:00 – 4:30 Panel Data-I & Hands- on exercise	2:00 – 3:00 Reflection Journal
2:00 – 4:00 Visit	4:30 – 5:00 Teaching Practice	4:30 – 5:00 Teaching Practice	4:30 – 5:00 Teaching Practice	3:00 – 4:00 Feedback
4:00 – 5:00 Travel back				4:00 – 5:00 Valedictory