



BENGALURU  
Dr. B. R. AMBEDKAR  
SCHOOL OF  
ECONOMICS

*A Unitary University, Govt. of Karnataka*



**THE INDIAN ECONOMETRIC SOCIETY**

**Dr. B. R. Ambedkar School of Economics University, Bengaluru**  
In collaboration with  
**The Indian Econometric society**

**Organizes**

# **Workshop on Financial Econometrics**

**30 August– 03 September 2021**





## About BASE University

Dr. B. R. Ambedkar School of Economics University, Bengaluru (BASE University) was established in the year 2017 by the Government of Karnataka to mark the 125th birth anniversary of the architect of Indian Constitution, Dr. B. R. Ambedkar. BASE University aims to make its presence felt world over as one of the finest training institutions in Economics and allied disciplines. The University has a quantitative orientation and encourages interdisciplinary studies. The University focuses on empowering students with hands-on experience that enables the freedom to facilitate the flow of new thoughts in economics.

The sprawling state-of-art-campus is located at Jnana Bharathi in Naagarbhavi, one of most beautiful green localities in the city. Dr. B.R Ambedkar School of Economics, Bengaluru became a Unitary University under Government of Karnataka in the field of Economics and Social Sciences in 30th October 2019. Currently, the University offers two programs, the flagship five year integrated MSc Economics and two year MSc Economics. A full-fledged regular PhD program and Masters programs in Financial Economics, Public Policy and Developmental Studies are on the anvil.

## About The Indian Econometric Society (TIES)

The Indian Econometric Society (TIES) is one of the oldest and largest body of professional econometricians and quantitative economists with more than 2000 members from all over India and abroad. TIES organises annual conferences and several training programs in collaboration with reputed institutions where experts from all over India and abroad participate and deliberate on various issues. The society strives to promote development of econometric methodology and techniques in general and with special reference to Indian conditions and problems in particular.

## About the workshop

The unprecedented changes in financial markets requires equally sophisticated empirical methods and econometric modeling. The core objective of the workshop is to impart knowledge to the participants on relevant econometric techniques widely used in the world of finance. The techniques covered includes ARCH- GARCH models, Cointegration and State Space models, Panel data models, Univariate non-linear models, Regime switching models, Network, Big Data applications etc. These tools are used in explaining volatility models, portfolios optimization, sectoral integration etc. Importantly, the workshop also gives hands on training using R programming in each of these areas. Overall, the participants shall gain powerful insights in Financial Econometrics thereby enabling them a road map for empirical applications.

## Important Dates



**Admission to Academic year 2021 for various programs at BASE University is open**

Visit- <https://base.ac.in/admission-notification-2021-22/>



## Schedule:

Date & Time	Topic covered
30/08/2021- 10 am - 1 pm	Volatility Modelling
31/08/2021- 10am - 1 pm	Cointegration and State Space models
01/09/2021- 10am - 1 pm	Big Data applications in Finance
02/09/2021- 10am - 1 pm	Non-linear stochastic models; Regime switching models; Network models
03/09/2021- 10am - 1 pm	Panel data applications in Finance

## Who can apply:

Researchers/Research Scholars in Finance and Banking, Faculty in Colleges and Universities, Government and Non-Government Officials, Banks and Financial Institutions; Corporate and Consultancy Firms.

## Seats: 40

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

## Workshop prerequisites:

Understanding of basic principles in Finance, Econometrics and Statistics. Basic working knowledge of R is required.

## Course Fee

	Research Scholar/Young Faculty	2500+GST(18%)
	Professional/Industry/Government	5000+GST(18%)

## Mode of Delivery:

Online via Microsoft Teams

## Certification:

The participants who attend all the sessions and complete the assignments will be provided with a course completion certificate by BASE University and The Indian Econometric Society.

## Cancellation Policy:

- Please ensure that you fulfill the eligibility criterion and pre-requisites for each course before registration.
- No refund will be issued once the payment has been made.

## Program Coordinator:

Dr. Bipin Sony, Assistant Professor, BASE University, Jnana Bharathi Main Road, Naagarbhavi, Bengaluru 560072

# REGISTER HERE

For any query/clarification, contact the program coordinator-  
Email-bipin@base.ac.in, Mobile - 9884268587



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