

**5-DAY
VIRTUAL
FDP**

ON
**ADVANCED
TIME SERIES
ANALYSIS**

 **CLICK HERE**

Registration Fee
Rs. 1000/-

**24th to 28th
AUGUST | 2026**

Time: 7.00 PM to 9.00 PM

Organized by



PRIMAX FOUNDATION

(Registered Under Karnataka Societies Registration Act 1960)
Reg. No. JNR-S211-2015-16, MSME Reg. No.: UDYAM-KR-03-0144791
CSR Reg. No.: CSR00038642, NITI AAYOG Reg.No. :KA/2022/0318909
Bengaluru, Karnataka, India



About Primax Foundation, Bengaluru, Karnataka

Primax Foundation (Reg. No JNR-211-2015-16), Established in 2015 is a registered non-profit organization located in Bengaluru, Karnataka, India. Being committed to social development, it offers high-quality educational and professional development opportunities through workshops, conferences, seminars, and training programs. These programs encompass journal publications, faculty development, management development, educational and skill development initiatives, and research activities. As an emerging training and development center, Primax Foundation provides both on campus and off campus programs to empowering students, research scholars, and faculty members with the knowledge and skills needed for academic and professional success.

About FDP :

This workshop is tailored to provide hands-on experience and practical application of econometric tools in the fields of finance, economics, and social sciences. Participants will learn how to leverage Econometrics software (like Gretl / E-view) to analyse real-world data, tackle complex problems, and derive meaningful insights. By the end of the workshop, attendees will be equipped with the skills necessary for data-driven decision-making, backed by real case studies and practical examples.

Learning Objectives:

1. Gain proficiency in utilizing Gretl / E-Views software for econometric analysis, including data importing, cleaning, and management.
2. Develop skills in applying basic and advanced econometric techniques such as time series analysis, regression modelling, and forecasting to address real-world societal issues.
3. Interpret and communicate the results of econometric analyses effectively, enabling informed decision-making in diverse domains such as finance, economics, and social sciences.
4. Acquire the confidence and competence to independently conduct econometric research projects, contributing to the advancement of knowledge in relevant fields.

SESSION PLAN

Day	Topics	Resource Person
Day 1	Introduction to Econometrics: Why Econometrics? Steps in Econometric modelling – Hypothesis - Model estimation- Statistical inference Important Classical Linear Regression Assumptions (CLRM), Modelling OLS – Properties of estimators	Dr. V Rajesh Kumar
Day 2	Time Series Analysis : Steps in modelling for Univariate Analysis: Checking for Normality, Stationarity, Building AR, MA, ARMA and ARIMA Modelling, Diagnostic checking and Forecasting. Structural Break-point – Chow Test.	Dr. V Rajesh Kumar
Day 3	Volatility Analysis: Measuring Variance – Traditional methods Introduction to ARCH models – Volatility Clustering; Leverage Effect; Leptokurtosis, Effect of Heteroskedasticity and Autocorrelation in the residuals Estimating ARCH modelling: Mean equation and Conditional Variance Equation, Estimating GARCH model, Estimating T-ARCH; E-GARCH models, ARCH in Mean model (ARCH-M model)	Dr. Gnanendra M
Day 4	Multivariate Modelling (Long-run models) Introduction to Cointegration EG Cointegration test Johansen's Cointegration test Vector Error Correction Model (VECM)	Dr. Gnanendra M
Day 5	Autoregressive Distribution lag Model (ARDL) : Multivariate Modelling (Short-run models) Vector Autoregression (VAR), Granger-Causality test; Granger non-causality test Impulse Response Function, Variance Decomposition	Dr. Gnanendra M

WHO CAN PARTICIPATE?



Faculty members



Administrators &
Corporate employees



Research Scholars &
PG Students (Any Domain)

RESOURCE PERSONS



Dr. V. Rajesh Kumar is a distinguished Professor of Finance with over **33 years of academic, research, and corporate training experience**. He holds an **M.Com** from Bangalore University and a **Doctorate in Strategy**. He has served in key leadership positions at **Chanakya University, Alliance University, and RV University**, and is currently a **Full-time Professor of Finance at ICFAI Business School (IBS), Bangalore**. An accomplished author and researcher, he has presented papers at prestigious international conferences, including **Harvard University** and the **National University of Singapore**. He has also conducted executive training programs for leading organizations such as Wipro, Honeywell, Godrej, KPCL, and Narayana Healthcare. Dr. Rajesh is the founder of **Vittam Pravina Gurushala (Finance Expert Academy)** and is widely recognized for his significant contributions to finance education, research, and professional development.



Dr. Gnanendra M is an **Assistant Professor at CMS Business School, JAIN (Deemed-to-be University), Bengaluru**, with over **15 years of academic and professional experience**. He holds a **Ph.D. in Management (Econometrics and Machine Learning)** and specializes in **financial econometrics, risk management, investment analysis, and data analytics**. A certified professional from premier institutions, including **IIM Indore** and **Pondicherry University**, he is proficient in analytical tools such as **EViews, R, Gretl, and SPSS**. Dr. Gnanendra has conducted numerous workshops and Faculty Development Programs and has made significant research contributions in derivatives, security trading, investment strategies, and microfinance. He is widely recognized for integrating academic excellence with practical, industry-oriented insights.

KEY INFORMATION

- Duration: 5 days (24-08-2026 to 28-08-2026)
- Timings: 7.00 PM to 9.00 PM
- **Registration fees: For Indian Participant Rs.1,000/- and for Foreign Participant 60 Dollars**
- **Limited to 80 seats only**
- All participants will receive 'Softcopy of Certificate of Participation' after successful completion of the Training Program
- Registration fee can be done through Google pay/ PhonePe / **(OR)** QR Code Scan
- Recorded session link will be provided (Only View Option Max. Five Days)

CHIEF PATRONS

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Bengaluru, Karnataka

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