



e-WORKSHOP ON ECONOMETRICS AND FINANCE SEPTEMBER '20

The workshop series starts from 8th September, 2020. In this series of five workshops discussion on theory would be followed by practical sessions. It targets PG students, researchers and young faculty with interest in the field.



Registration and
other details

Department of Economics
Presidency University

86/1 College Street
Kolkata 73

e-WORKSHOP ON ECONOMETRICS AND FINANCE

SEPTEMBER 2020



- Participants need to register using the links provided.
- Anyone interested in attending more than one workshop needs to register separately for each.
- Participants need to have a computer with stable internet connection.
- The workshops would be conducted over Google Meet.
- There are certain workshop specific requirements mentioned in the registration forms.
- E-certificate would be provided to participants.
- There is no registration fee.



An introduction to Bond and Equity valuation (9, 10 Sept, 2020; 3.30 – 5.00 IST) **Saswatee Mukherjee**

In the span of two days the attendees will learn about different ways to determine the intrinsic value of bonds and equities which will help to make investment decisions.

Link for registration: <https://forms.gle/3krRwVZozNfdhn8e6>

Registration closes: 8th September, 2020 (12 Noon IST)

An introduction to Exploratory Factor Analysis (15, 16 Sept, 2020; 11.30-1.00; 3.30 – 5.00 IST)

Mousumi Dutta

Factor analysis is a multivariate technique used for data reduction. The basic idea is to represent a set of variables by a smaller number of variables which are called factors. These factors can be thought of as underlying constructs that cannot be measured by a single variable (e.g. happiness). A thorough discussion on theory followed by practical sessions with STATA will enable participants with the backgrounds of economics, statistics, geography, business & commerce and management to apply the knowledge in developing their own research.

Link for registration: <https://forms.gle/qRBCTahQzV95THvH9>

Registration closes: 13th September, 2020 (12 Noon IST)



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Modelling volatility: Use of ARCH and GARCH models (21-24 Sept 2020; 11.30-1.00 IST)

Supravat Bagli

The workshop covers methodology of modelling volatility using ARCH and GARCH models and its extensions like IGARCH, TARARCH, and EGARCH models. In practical sessions in EViews we illustrate how to estimate and forecast volatility using these models. A practical introduction of Multivariate GARCH models to capture volatility spillovers will be covered. The workshop would be beneficial for PG students, research scholars, faculties and professionals who are interested in modelling volatility.

Link for registration: <https://forms.gle/jweeAFrfkiPfwL6eA>

Registration closes: 19th September, 2020 (12 Noon IST)

Evaluating Firm Health with Financial Ratios (21-24 Sept, 2020; 3.30 – 5.00 IST)

Gagari Chakrabarti

Financial Statement Analysis is used to assess financial health of a firm. Using different indicators, one could evaluate the financial performance as well as relate it to the underlying fundamentals so as to be able to comment on a firm's investment potential. In this workshop, lectures on theories would be supplemented by practical sessions where participants would handle company level data. Participants with backgrounds of Economics, Management and Commerce would find it helpful.

Link for registration: <https://forms.gle/CM36aermwbMuiW3y9>

Registration closes: 19th September, 2020 (12 Noon IST)



Impact Evaluation: Theory and Practice (28-30 Sept, 2020; 11.30-1.00; 3.30 – 5.00 IST)

Zakir Husain

Impact evaluation assesses the changes that can be attributed to a particular intervention, such as a project, program or policy. They build accountability and serve as a learning experience for the administration, evaluating agencies and researchers. The course discusses the econometric foundations and practical steps of undertaking this task. It targets PG students, research scholars and young faculty with an advanced level of knowledge in econometrics and Stata.

Link for registration: <https://forms.gle/BzzWanBYTjXC6uUeA>

Registration closes: 26th September, 2020 (12 Noon IST)