



**Department of Economics  
In Association With  
University Placement Cell (UPC)  
Jamia Millia Islamia  
Organises  
Faculty Development Programme (FDP)  
On  
Financial Econometrics with R  
(Dates: 5<sup>th</sup> to 7<sup>th</sup> November, 2024)**



## **About Us**

### **JAMIA MILLIA ISLAMIA**

Jamia Millia Islamia, an institution originally established at Aligarh in United Provinces, India in 1920 became a Central University by an act of the Indian Parliament in 1988. In Urdu language, Jamia means ‘University’, and Millia means ‘National’.

The story of its growth from a small institution in the pre-independence India to a central university located in New Delhi—offering integrated education from nursery to research in specialized areas—is a saga of dedication, conviction and vision of a people who worked against all odds and saw it growing step by step. They “built up the Jamia Millia stone by stone and sacrifice by sacrifice,” said Sarojini Naidu, the nightingale of India. Jamia is a NAAC A++ accredited university and it has been declared as the 3<sup>rd</sup> top university in India in NIRF, 2022 to 2024.

### **DEPARTMENT OF ECONOMICS**

The Department of Economics is one of the oldest Departments, established in 1971, under the Faculty of Social Sciences. The department is highly reputed and well- recognized in the country for its Programmes, viz., Ph.D., M.A. (Economics), M.Sc. (BFA) and B.A. (Hons.), as it has always maintained high standards of the teaching-learning process. It has state-of-the-art Infrastructural support, a Smart Class Room, two other classrooms with AC facilities, and a Computer Laboratory well-equipped in terms of Hardware and Software, including Econometric Software’s like SPSS, E-views, STATA, R and Python etc. Recently, Department of Economics completed its 50 glorious years of existence (2021-22) and celebrated the **Golden Jubilee** with much zeal and enthusiasm.

### **ABOUT THE PROGRAMME**

Financial Econometrics is a field that utilizes statistical methods and economic theory to analyze and quantify economic relationships. R is a popular programming language and software environment widely used for statistical computing and graphics. It offers numerous packages and functions specifically designed for econometric analysis.

## LEARNING OUTCOMES

By engaging in an applied econometrics program that incorporates the use of R, applicants are expected to achieve several learning outcomes. Some possible learning outcomes include:

- ❖ Understanding Econometric Concepts
- ❖ Data Handling and Processing
- ❖ Model Estimation and Interpretation
- ❖ Data Visualization.
- ❖ Model Diagnostics and Solutions
- ❖ Reproducible Research

## PROGRAMME CONTENTS

<b>Basics of R Programming</b>	<ul style="list-style-type: none"><li>• RStudio</li><li>• RMarkdown</li><li>• Data management</li><li>• Data visualization</li></ul>
<b>Univariate and Multivariate Time Series Models</b>	<ul style="list-style-type: none"><li>• Moving average processes</li><li>• Autoregressive processes</li><li>• Partial auto correlation function</li><li>• ARMA processes</li><li>• Exponential smoothing</li><li>• Vector autoregressive models</li></ul>
<b>Modelling Long-Run Relationships in Finance</b>	<ul style="list-style-type: none"><li>• Stationarity and unit root testing</li><li>• Cointegration</li><li>• Equilibrium correction or error correction models</li><li>• Granger causality</li></ul>
<b>Modelling Volatility</b>	<ul style="list-style-type: none"><li>• Univariate GARCH family of models</li><li>• News impact curve</li><li>• Multivariate GARCH family of models</li></ul>

## **RESOURCE PERSONS**

Resource persons are eminent faculty members drawn from the reputed universities and Institutions.

## **SOFTWARE APPLICATIONS**

This workshop will provide theoretical understanding as well as practical application of Econometric Models through utilization of statistical software with R.

**Note:** Participants are requested to bring their own laptops.

## **TARGET PARTICIPANTS**

- Research Scholars in Economics and other related fields of Social Sciences
- Teachers in Colleges and Universities
- Government and Non-Government officials of Bank and other Institutions
- Corporate and Consultancy Firms

## **SELECTION OF PARTICIPANTS**

The selection of the participants will be based on first come first served basis. The participants, attending the workshop will not be provided any TA/DA. The participants will be provided certificates on successful completion of the workshop. Participants are expected to have basic knowledge of Statistics, Econometrics and Computers. Total number of seats in the offline mode will be 50.

Interested participants may send their filled application form along with updated C.V and payment receipt to the email id: [events.economics@jmi.ac.in](mailto:events.economics@jmi.ac.in) on or before 30<sup>th</sup> October, 2024. Selected candidates will be intimated by 31<sup>st</sup> October, 2024.

## **REGISTRATION DETAILS**

Selected candidates must pay registration fee on or before 1<sup>th</sup> November, 2024. Applicants are advised to deposit the course fee by NEFT/RTGS/IMPS. Participants are advised to make their own arrangements of travel and boarding/lodging. However, organisers may try to get subsidies accommodation in University guest house/ SRK Hostel. Please note that no request for fee reduction or fee waiver will be entertained.

## REGISTRATION FEE

Sl. No.	Categories	Registration Fee
1	Students/ Research Scholar	Rs. 2999
2	Academician	Rs. 3999
3	Professional/ Corporate People	Rs. 4999

## PAYMENT DETAILS

Institute Name	Jamia Millia Islamia
Beneficiary Name, A/c Name	JMI-Seminar and Symposium
Name of Bank	Indian Bank
Branch Code	01622
Saving A/c No.	6767690486
IFSC-Code	IDIB000J029
MICR-Code	110019041
SWIFT-Code	IDIBINBBTSY
Zone	Delhi
Branch Address	Moulana Mohd. Ali Jauhar Marg Sports Complex (Bhopal Ground) Jamia Nager
Pin	110025
District	New Delhi
State	Delhi
Phone	011-26985869

## ACCOMMODATION

On request, we can explore the possibility to provide subsidized accommodation in the University guest house depending on the availability. Cost towards accommodation (boarding/lodging) will be borne by the participants. The organizers will provide tea, snacks and lunch during the workshop.

Chief Patron	Prof. Mohammad Shakeel	Hon`ble Vice Chancellor	JMI
FDP Director	Prof. Asheref Illiyan	Professor & Head	Department of Economics, JMI
FDP Coordinator	Prof. Moonis Shakeel	Professor	Department of Economics, JMI
FDP Co-Coordinator	Dr. Vasim Akram	Assistant Professor	Department of Economics, JMI

# **Registration Form**

**Faculty Development Programme (FDP)  
On  
Financial Econometrics with R**

**Organised by Department of Economics in Association With University Placement  
Cell (UPC), Jamia Millia Islamia, New Delhi**

**(Dates: 5<sup>th</sup>-7<sup>th</sup> November, 2024)**

Name of the Applicant.....

Name of the University/ Institution/ Organization.....

Address of the University/ Institution/ Organization.....

Designation of the Applicant.....

## **Details of Fee**

NEFT/RTGS/IMPS Ref No:..... Amount:.....

Bank Name:..... Date:.....

Mobile No:..... Email:.....

Date:..... Place:.....

Signature of the Applicant