JAIPURIA
INSTITUTE OF MANAGEMENT
LUCKNOW NOIDA JAIPUR INDORE

ABOUT
JAIPURIA INSTITUTE
OF MANAGEMENT, NOIDA

Jaipuria Noida established in 2004; This top ranked B-School situated in the heart of the corporate hub of the NCR region provides students with wide exposure to industries. Led by Dr. Shubhajyoti Ray with a strong team of full time faculty comprising of qualified and experienced professors as well as industry managers turned academicians. Jaipuria Noida offers AICTE approved, AIU recognized Post Graduate Diploma in Management Programmes that is as equivalent to MBA; PGDM, PGDM (Service Management), PGDM (Marketing) and Doctoral level, fellow program in Management (FPM).

The Institute draws upon a mix of pedagogy focusing on learning through both in-class discussions, cases, and simulations as well as beyond the class room learning through live projects, field project studies and regular industry interface.

nirf 2022
National Institutional Ranking Framework

JAIPURIA NOIDA 51st

NAAC Accredited | **AIU** Recognized PGDM Equivalent to MBA | **NBA** Accredited | **AACSB** Business Education Alliance Member

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Jaipuria Institute of Management, Noida

o r g a n i z e s

FACULTY DEVELOPMENT PROGRAM

TIME SERIES DATA ANALYSIS USING R-STUDIO

3rd June 2023

About The Workshop

With the massive availability of the time series data in the different sectors of the economy, it has become extremely important for the faculty members dealing with such data to understand the effective ways to analyses the same. The faculty members need to train themselves with time series analysis methods so that the same can be passed on to their classes and also help them to present appropriate analysis of time series data in their research work and get it published in reputed journals/books/conference papers. Also, with availability of massive data (both quantitative and qualitative), data analysis cannot be done manually, and it is important for data scientists to train themselves on the various computational tools (including R as open-source tool). R can cater to the majority of requirements of the data scientists on a regular basis without incurring any cost.

Objectives

To understand the need of time series data analysis in present times

To understand the various tools and techniques available for analysis of time series data

To use R-studio for analysis of time series data

Pedagogy

This will be a mix of explanation of concepts and hands-on on R Studio

All explanations will be done through data sets

Entire training material like ppt, excel sheets and data sets will be provided to participants before the FDP

Resource Person

Prof. Prashant Sharma

Prof. Prashant Sharma is working as Associate Professor (Finance) at Jaipuria Institute of Management Noida. Prior joining to Jaipuria Noida, he was associated with IIHMR University Jaipur as Associate Professor and Coordinator (PhD Program), Jaipuria Institute of Management Jaipur as Assistant Professor (Finance) and Program Director of (PGDM & FPM) and National Institute of Financial Management (An institute of Ministry of Finance, Government of India) as fulltime research fellow. At NIFM, he was part of the study team which conducted a research on "Unaccounted Income and Wealth in India and Abroad" popularly known as Black Money Project, sponsored by CBDT, Ministry of Finance, Government of India. With more than 9 years of teaching and research experience, Prof. Sharma is the Fellow of National Institute of Financial Management, Faridabad. He has completed Post Graduation in 2010 in the field of Finance and Marketing Management from School of Management, Gautam Buddha University Greater Noida and graduation in 2008 in field of Mathematics from Dr. B R Ambedkar University Agra. He is a keen researcher, experienced trainer and dedicated teacher who is having interest and expertise in the field of finance and data analytics. He has expertise on various computational tools i.e. R, SPSS, E-Views, Python etc. Apart from data analytics, his areas of research and teaching are asset pricing dynamics, corporate finance, capital markets and econometrics. He has published numerous papers in Scopus and ABDC indexed journals and presented research papers to various national and international conference conducted at various reputed institutes i.e. IIM Ahmedabad, IIM Calcutta, IIM Lucknow, IIM Indore, IIM Kashipur etc. He has also been shortlisted to participate in various workshops sponsored by Government of India, AICTE, ISI Calcutta etc. He is recipient of various awards such as Best Faculty Award and Best Research Methodology Award for paper presentation in doctoral conference.

FDP Coordinators

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Program Schedule

Session 1 (10:00-11:30 AM)	Session 2 (11:45 AM–1:15 PM)	Session 3 (02:15 – 3:45 PM)	Session 4 (04:00–5:30 PM)
Introduction to time series data, data types, components of time series data and the need of analysis of time series data in present business environment	Understand issues of stationarity and diagnostic procedure	Univariate forecasting using time series Data, Various assumptions and applications of ARIMA Model	Understanding the bi-variate causality framework and testing for bi-variate causality, Introduction to Multivariate causality framework

Registration Fees Rs. 2500/- (inclusive of FDP kit, lunch, certificate and high tea)

Account Details

Beneficiary Name	Jaipuria Noida Fees Collection Account
Bank Name	Axis Bank Ltd.
Account No	913010055532585
Account Type	Saving
Bank Address	Pitampura plot No 6, Local Shopping Centre, Dp Block, Pitampura, New Delhi 110088
MICR Code	110211006
IFSC Code	UTIB0000040