Financial Data Analysis I

Time Series Analysis using R
July 15-16, 2011

Description:

The Rmetrics Association (Asia Chapter) is offering a high quality training course in Time Series Analysis using R.

The course consists of four blocks, composed of 30% lecture, 20% examples and 50% case studies.

This workshop is a part of the three day series of workshops on ***Financial Data Analysis Using R*** from 14rd July to 16th July, 2011, preceded by a one day workshop on ***Pragmatic R*** - a systematic and comprehensive introduction to the R programming environment.

Course Topics:

Time Series Data Handling

Importing Time Series Data and Time Series Objects and important Time Series Libraries, Comparison between Time Series Libraries

Stochastic Time Series Analysis

Introduction to Stochastic Time Series, Time Series Data Visualisation, ACF/PACF, Analysis of Residuals

Time Series Forecasting

Introduction to Volatility Modeling and Time Series Forecasting, Volatility Forecasting, ARCH/GARCH model estimation, Residuals of GARCH model, VaR

Course Audience:

This is a hands-on classroom training course for time series analysis using R. It is well-suited to students, academicians, as well as finance and risk managers who want to get to grips with the R/Rmetrics software environment.

Pricing Information:

Students & Academia : INR 12,000/-
Industry Professionals : INR 24,000/-

(Prices are Inclusive of all Taxes)

Time and Date:
Friday, July 15:

Morning sessions	9 am – 12:15pm
Afternoon sessions	1 pm – 04:15 pm

Saturday, July 16:

Morning sessions	9 am – 12:15pm
Afternoon sessions	1 pm – 04:15 pm

Location:
IGIDR, Mumbai

Course Tutors:
FDA Series Core Team
Rmetrics (Asia) Core Team

Course Co-coordinators:
Mahendra Mehta, Rmetrics Asia
Susan Thomas, IGIDR

Registration and Enquiry:
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