Financial Data Analysis I

Time Series Analysis with R

August 10-11, 2012

Time and Date:

Friday, August 10, 2012:

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

Saturday, August 11, 2012:

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

Location:
Mumbai (INDIA)

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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Description:

The Rmetrics Association (Asia Chapter), in collaboration with IGIDR, is offering a high quality workshop analysing Time Series Analysis with R. The course consists of four blocks, composed of 50% lecture, 20% examples and 30% case studies.

This workshop on *Time Series Analysis* is being conducted as a part of the series of workshops on *Financial Data Analysis Using R* from 9th August to 11th August, 2012, preceded by a one day workshop on *Programming with R: A Pragmatic Introduction* (separate registration).

Course Topics:

Time Series Data Manipulation and Visualisation
Importing Time Series Data and Time Series Objects, important Time Series Libraries (xts, zoo and timeSeries), Comparison between Time Series Libraries, Time Series Data Visualisation

Stochastic Time Series Analysis
Introduction to Stochastic Time Series, Time Series disaggregation into components, ACF/PACF, Analysis of Residuals, ARMA estimations, Histogram analysis

Time Series Forecasting
Introduction to Volatility Modeling and Time Series Forecasting, Volatility Forecasting, ARCH/GARCH model estimation, Residuals of GARCH model, RiskMetrics Market Risk Model, Performance Evaluation, Bootstrapping

Course Audience:

This is a hands-on course on Time Series Analysis using R. The course is well suited for students, academicians, professionals involved in financial data-modeling including volatility modeling who are interested in learning the R software environment.

***Participants are required to bring Laptops with them.**

***For participants not well conversant with R, a one-day workshop (separate registration) is held to familiarise the audience with R and its capabilities, on the day before the 2-day Time Series Analysis workshop (on 9th August).**

Pricing Information:

	For Students & Academia	Industry Professionals
2-day Time Series Workshop	14,000*	28,000*
3-day Time Series Workshop with first day Introductory R Workshop	18,000*	36,000*

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- The course also offers Rmetrics e-books at discount. For more details and availability of books, visit https://www.rmetrics.org/ebooks
- Limited accommodation is available to outstation participants.
- For more information, Please visit http://www.neuraltechsoft.com/