Financial Data Analysis III

Programming with R : Panel Data Analysis
February 17-18, 2012

Time and Date:
Friday, February 17, 2012:

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

Saturday, February 18, 2012:

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

Location:
IGIDR
Gen. A.K.Vaidya Marg
Goregaon (E)
Mumbai – 400 065 (INDIA)

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

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

Registration and Enquiry:
Dr. Mahendra Mehta
mahendra.mehta@rmetrics.org
Phone +91-22-40211215
         +91-22-66996164

Ms. Namrata Sarda
namrata@neuraltechsoft.com
Phone +91-22-40211215
Mobile +91-9320055163

Description:
The Rmetrics Association (Asia Chapter), in collaboration with IGIDR, is offering a high quality workshop in programming with R.

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

This workshop on *Panel Data Analysis* is being conducted as a part of the series of workshops on *Financial Data Analysis Using R* from 17th February to 18th February, 2012, preceded by a separate one day workshop on *Programming with R : A Pragmatic Introduction*.

Course Topics:
- **Panel Data Modelling**
- **Advanced Panel Data visualization using Lattice**
- **Modelling Financial default**
        -**Probit Models**
        -**Logit Models**
- **Estimation of probability of Credit Card defaults**
- **Modelling the probability of Default of Firms**

Course Audience:
This is a hands-on course on Panel Data Analysis. The course is well suited for credit risk managers, operational risk managers, professionals involved in financial data modeling, credit card default estimate, computing default probability of firms and other forms of data analytics.
* Participants are required to bring the Laptops with them.
* For participants not well conversant with R, a hands-on workshop, *Programming with R: A Pragmatic Introduction* is being offered one day prior to the workshop (on 16th February, 2012).

Pricing Information:

	For Students & Academia (INR)	For Industry Professionals (INR)
Day 1	5,000*	10,000*
Day 2 & 3	13,000*	26,000*
Day 1, 2 & 3	16,000*	32,000*

* Fees are inclusive of all taxes. Fees include Course Material, Lunch and Light Refreshment.

- Rmetrics e-books are offered at a discount to workshop participants. (For details of e-books, visit https://www.rmetrics.org/ebooks)
- Limited accommodation is available to outstation participants. (For reservations and more details, please contact us.)
- For more information, please visit http://www.neuraltechsoft.com/