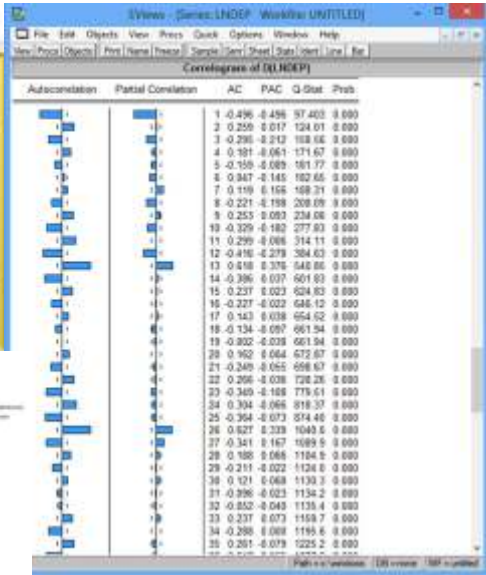
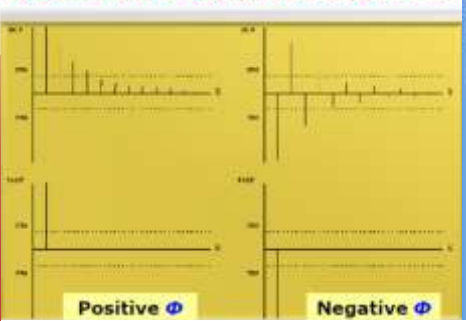


November 16 – 20, 2021
(Online course duration 20 hours)

Live Online Programme on Business Analytics using R and Other Statistical Software

ACF and PACF of AR(1) Stationary process:



Coordinator
Dr Gargi Sanati



National Institute of
Bank Management
Pune, India

Objectives

Time series analysis has many different objectives, especially in the field of banking and finance. These include determinants of stressed assets and its recovery, extracting a signal hidden in noisy data, discovering the mechanism by which the data are generated, simulating independent realizations of the series to see how it might behave in the future, to estimate the probability of extreme events like tail risk, and eliminating the seasonal component from data sets especially linked to financial market volatility, to reveal more clearly the underlying trend.

In studying monthly economic statistics, for example, it is important to carry out this so-called de-seasonalisation so as not to confuse the long-term trend with the month-to-month seasonal variation. For all such applications, time series analysis usually begins with an attempt to find a mathematical model which provides a good representation of the observed data. The captioned programme endeavors to address the conceptual issues related to time series analysis and the applications in R, STATA and EVIEWS.

Programme Highlights

- ☞ **Examining Data Distribution and Basic Regression**
- ☞ **Stationarity Test, Time Series Regression – Application on Credit Risk and Market Risk**
- ☞ **Analyzing Data on NPAs and Recovery of stressed assets**
- ☞ **Impact of Macroeconomic Cycles on Recovery of Stressed Assets**
- ☞ **Time Series Forecast, Model Selection and Validation**
- ☞ **Data Analysis using R, EVIEWS and STATA**
- ☞ **Market Volatility Estimation by GARCH**
- ☞ **Monte Carlo Simulation Methods**

Technical Content

- ❖ Applications and Interpretation of Banking and Financial Data
- ❖ Financial Forecasting of Seasonality adjusted Profit and Interest Rate
- ❖ ARIMA and Model Validation
- ❖ Statistical Analysis in Credit and Market Risk using R, STATA, EViews
- ❖ Volatility Estimation - ARCH & GARCH Techniques
- ❖ Monte Carlo Simulation Methods

Faculty Members

NIBM faculty members, prominent academicians and business analysts from reputed institutes would be delivering lectures. Besides conceptual issues we would be using many different time series for hands on analysis.

Target Group

Junior and middle level risk managers and business analyst.

Dates

The programme commences at 9.00 am on Tuesday, November 16, 2021 and will conclude by 5.00 pm on Saturday, November 20, 2021.

Modalities

This online course will have 20 hours of engagement time spread over a maximum 5 days, which includes several self-paced study and live interactions of participants. The courseware will include the following:

- I. Reading material for self-study, case study or exercise material and online references
- II. Video sessions comprising of:
 - i. Pre-recorded video sessions on several topics.
 - ii. Live video sessions by faculty or guest lecturers, for discussions, clarification of doubt, etc.

Participants enrolled to the programme will be provided with login id and password to enter into the learning platform of the institute. Guidance will be provided for navigating through the various activities in the platform such as accessing courseware, viewing video sessions, participating in live sessions, etc. Live session schedule will be provided at the start of the programme. Executives attending the programme would need internet access on a desktop or laptop with Google Chrome to enable access to live and recorded sessions.

Completion Certificate

A completion certificate will be given to the participant at the end of the programme. Participant has to remain logged in for at least the total number of engagement hours within the duration of the programme for being considered to have completed the same.

Nominations and Enquiries

Please address your enquiries and nominations to:

Dr Gargi Sanati

Programme Coordinator

National Institute of Bank Management

NIBM Post office, Kondhwe Khurd

Pune 411 048, India

Tel. : 0091-20-26716000 (EPABX), 26716328 (Direct)

E-mail : gargi@nibmindia.org

Web : www.nibmindia.org

Last Date for Receiving Nominations: November 14, 2021

Programme Fee (per participant) for 20 hours programme

US \$ 800 for foreign participant

	Fee	GST	Fee+GST	TDS
Member Banks :	18000	3240	21240	1800
Non-Member Banks :	21000	3780	24780	2100
Individual Nominee :	21000	3780	24780	----

The fee includes the cost of tuition, access to reading material and recorded videos, etc. (Central Goods and Services Tax (GST) @ 18%, and TDS @ 10%. Kindly send the TDS Certificate on priority to NIBM).

Mode of Payment for Indian Participants

- The fee may preferably be transferred by RTGS/NEFT/ECS to our A/c No. 20002400021 with Bank of Maharashtra, NIBM Branch, Pune (IFSC Code MAHB0001124). NIBM PAN No. AAATN0040P and ST No. AAATN0040PST001.
- National Institute of Bank Management
NIBM Post Office, Kondhwe Khurd, Pune 411 048, INDIA.

Mode of Payment for Foreign Participants

Mode of Remittance: SWIFT*

- Name & Address of our Bankers : Punjab National Bank
C-2, Shop No. 4-5, Bramha Estate
Kondhwe Khurd, Pune 411 048
Maharashtra, India
- Name of the Beneficiary : National Institute of Bank Management
- NIBM's Bank Account No. with Punjab National Bank : 11281131004402
- Bank's Swift Code : PUNBINBBDIB
- Preferred Currency : USD
- Correspondent Bank of Punjab National Bank : WELLS FARGO BANK NA
- Punjab National Bank A/c No. with Correspondent Bank : 2000193007918
- Swift Code with Wells Fargo Bank : PNBPU33NNYC
- IFSC : PUNB0108810

* The Foreign Bank Charges/ SWIFT charges/Commission is to be borne by the remitter. The fees mentioned in the invoice/brochure is to be paid to NIBM, net of all bank charges.

***Payments will be accepted only through electronic mode.
Cheques/DDs/Pay Orders will not be accepted.**

- For all electronic remittance, kindly send a confirmatory e-mail at: accounts@nibmindia.org giving details of the remitter and participant, name and dates of programme, etc.