

International Conference on Sustainable Goals (ICSG 2022)
Pre-Conference Workshop 14th and 15th September 2022

Day 1: 14-09-2022 (Wednesday)

Session	Session Title	Resource Person	Topics
9:00 am to 10:30am	Review of Basic Econometrics	Prof. Aviral Tiwari	Ordinary Least Squares, Assumptions, coefficient estimation, interpretation of regression results, forecasting.
Break			
11:00 am to 12:30 pm	Visualization and Forecasting	Prof. Madan Lal Yadav	Data modelling, data processing like aggregation and filtering, mapping data attributes to graphical attributes, and strategic visual encoding.
Lunch Break			
2:00 pm to 3:30 pm	Introduction to Time series data	Prof. Amine Lahiani	Introduction to time series data, concept of autocorrelation and partial correlation and stationarity. Trends and seasonality in classical way, test of stationarity (ADF Test)
Break			
4:00 pm to 5:30 pm	Univariate Time series modelling	Prof. Amine Lahiani	Autoregressive models, characteristics of roots and stability of the AR Models. Moving average models, Hands on exercise Hands on exercise on Autocorrelation, partial correlation, and test of Stationarity ARMA and ARIMA models.

Day 2: 15-09-2022 (Thursday)

Session	Session Title	Resource Person	Topics
9:00 am to 10:30am	Multivariate Time series modelling	Prof. Olaolu Olayeni	Vector Auto Regressive (VAR) Models, VAR with Error Correction (VECM), Causality.
Break			
11:00 am to 12:30 pm	Volatility models: Conditional Heteroskedastic models	Prof. Olaolu Olayeni	Volatility models, Conditional heteroskedastic models, ARCH effect, volatility clustering, conditional volatility, ARCH, GARCH, TGARCH and EGARCH models.
Lunch Break			
2:00 pm to 3:30 pm	Volatility models: Conditional Heteroskedastic models	Prof. Olaolu Olayeni	Volatility models, Conditional heteroskedastic models, ARCH effect, volatility clustering, conditional volatility, ARCH, GARCH, TGARCH and EGARCH models
Break			
4:00 pm to 5:30 pm	Meeting with Editor	a) Prof. Sung Y. Park b) Prof. Siong Hook Law c) Prof. Sachin K. Mangla d) Prof. Manish Gupta e) Prof. Aviral Tiwari	