



## Workshop on "Time Series and Financial Modelling"

23-24, March 2018

Venue: C.V. Raman Auditorium and School of Maths & Stats,  
Science Complex, University of Hyderabad

Deloitte.

### Tentative program

#### Day 1: 23 March 2018

##### **Session-I: 10.00 A.M. – 11.30 A.M.**

Introduction to linear time series  
Second order covariance analysis

**Prof. Tata Subba Rao**  
Univ. of Manchester, UK

**Tea Break:** 11.30 – 11.45 A.M.

##### **Session-II: 11.45 A.M. – 1.15 P.M.**

Forecasting methods using models

**Prof. Tata Subba Rao**  
&  
**Prof. T.V.Ramanathan**  
S.P.Pune Univ., India

**Lunch Break:** 1.15 P.M. – 2.30 P.M.

##### **Session-III: 2.30 P.M. – 4.00 P.M.**

Hands on Session

**Prof. Tata Subba Rao**  
**Prof. T.V.Ramanathan**  
**Prof. M. Bhattacharjee**  
**Mr. Anuj Mishra**

**Tea:** 4.00 – 4.30 P.M

#### Day 2: 24 March 2018

##### **Session-I: 10.00 A.M. – 11.30 A.M.**

State space models  
Non-linear time series

**Prof. Tata Subba Rao**  
Univ. of Manchester, UK

**Tea Break:** 11.30 – 11.45 A.M.

##### **Session-II: 11.45 A.M. – 1.15 P.M.**

TBA

**Prof. T.V.Ramanathan**  
S.P.Pune Univ., India

**Lunch Break:** 1.15 P.M. – 2.30 P.M.

##### **Session-III: 2.30 P.M. – 4.00 P.M.**

Hands on Session

**Prof. Tata Subba Rao**  
**Prof. T.V.Ramanathan**  
**Prof. M. Bhattacharjee**  
**Mr. Anuj Mishra**

**Tea & Closing:** 4.00 – 4.30 P.M

**Sponsored by:** Univ. of Hyderabad and Deloitte