



Continuing Education Programme INDIAN INSTITUTE OF TECHNOLOGY DELHI

Announces the Commencement of Second Batch of its Unique Non-residential Programme

CERTIFICATE COURSE IN ECONOMETRICS FOR BUSINESS DECISIONS

**1st September 2018 to 23rd September 2018
(Saturdays and Sundays)**

OBJECTIVE

Data analysis has become an integral part of business decision making over time. Increasing complexity of data, the humungous volume of data being generated, and advent of new methodological tools are making it challenging for the business professionals to conduct meaningful analysis. There are many professionals in business and industry, who feel the need for a rigorous training in econometrics and data analysis. This month-long weekend programme is intended to equip the participants with advanced econometric tools aided by hands on training using real life data. **Our programme is unique in that a substantial number of modules would be devoted to programming in R and analysis of case studies.**

INTENDED PARTICIPANTS

This course is aimed at analytics professionals engaged in business, industry, or government in **Delhi/NCR**.

HOW TO APPLY

The interested applicants can submit their application online at <http://web.iitd.ac.in/~sbpaul/CEP/register.html>

Please note that you will be required to submit a brief statement of purpose of about 400 words. The statement of purpose should explain how the program will benefit your professional career.

Total number of available seats is 30.

SELECTION PROCEDURE

The applicants shall be shortlisted based on their CV and the statement of purpose. The shortlisted applicants will be informed by email. The shortlisted candidates must deposit the fee as per the details given below.

PROGRAMME FEE

The programme fee is Rs 50,000 (Rupees fifty thousand only), inclusive of GST. Fee is payable online (via netbanking) to the IIT Delhi CEP Account.

Name of the Accountholder: IITD CEP ACCOUNT

Account number: 36819334799

Name of the Bank: STATE BANK OF INDIA

IFS Code: SBIN0001077

SWIFT Code: SBININBB547

PROGRAMME STRUCTURE

The programme comprises the following four modules.

Module I: Introduction to Data Science, Probability and Distribution, Sampling, Estimation and Hypothesis Testing

Module II: Essentials of Linear Regression, Theory, Estimation, Inference, Functional Forms, Multicollinearity, Heteroscedasticity, and Endogeneity

Module III: Discrete Choice Models including Logit and Probit Models

Module IV: Time Series Analysis and Forecasting, Univariate Stationary Processes, Non-Stationarity, Unit Root, VAR, Cointegration and Volatility Models

The classes shall be held on Saturdays and Sundays from 01 September 2018 to 23 September 2018. The classes shall begin at 10 am and will end by 5 pm. The lunch break will be from 1-2 pm. In the pre-lunch session the discussion will be on theory followed by practical exercises and case studies in the afternoon. Take home weekly assignments will be given for continuous assessment.

The course material shall be provided. It is necessary for all the participants to carry their own laptops.

SALIENT FEATURES

- A unique weekend programme for professionals working in **Delhi/NCR**
- Wide coverage of industry relevant topics
- Hands on exercises using R
- Weekly assessment exercises

CERTIFICATE OF PARTICIPATION

After successful completion of the course, the participants shall be awarded a 'Certificate of Participation'. The candidates must attend all the sessions and must submit the weekly assignments.

FACULTY

Faculty members, experts and guest speakers from IIT Delhi, outside institutions, and industry would conduct the sessions.

IMPORTANT DATES

Last date of submission of online application	16 August 2018
Intimation to the shortlisted applicants	18 August 2018
Last date of fee submission	23 August 2018
Course begins	01 September 2018
Course ends	23 September 2018
Award of certificate	23 September 2018

COURSE COORDINATORS

Prof. Amlendu Kumar Dubey, Department of Management Studies, IIT Delhi
Prof. Ankush Agrawal, Department of Humanities and Social Sciences, IIT Delhi
Prof. Sourabh B Paul, Department of Humanities and Social Sciences, IIT Delhi

CONTACT INFORMATION

Please address your queries to: econometrics.iitd@gmail.com