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PREDICTIVE ANALYTICS AND FINANCIAL MODELING

Course Objective

National Institute of Industrial Engineering is happy to offer a Management Development Programme titled "Predictive Analytics and Financial Modeling (using python)" to address the increasing demand of skill creation and upgradation in data analytics in the industry.

Session Flow

- (1) Predictive analysis of investment decisions using Time Series Modeling
 - Univariate Time series modelling to analyse stock return
 - Model building and forecasting stock returns

Workout:

 - Modeling and predicting stock prices and its return using univariate time series models like Autoregressive Moving average (ARMA) models using python
 - Developing best models and evaluating its forecasting accuracies
 - Undertaking post estimation diagnostic checking to ensure robust estimates
- (2) Introduction to Simulation (Wiener process / Geometric Brownian Motion) & Simulating Stock Price movements using Geometric Brownian Motion

Workout:

 - Simulating Stock Price Dynamics with real-life data and analysing estimates and its implications
- (3) Multivariate time series analysis: Predictive Analytics

Workout: Cause and effect analysis between indices
- (4) Introduction to classification problems and modelling the probability of a discrete outcomes
 - Logistic Regression, Ordered Logistic Regression and Multinomial Logistic regression models

Workout: Determinants of equity performance

In workout sessions, hands on practice with live data using python will be undertaken

Program Code :
122 482

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<https://forms.office.com/r/ZcLx9rNM6E>



The Programme will be conducted
between 2nd & 4th week of March, 2022
based on convenience of participants

Prospective Participants
Academicians, Corporate Groups,
Industry Professionals, NITIE
Alumni, Students, Trainers



Online mode



15 Hours



**₹8260/- per Participant
(All-Inclusive Fee)**