

Faculty Development Programme

on

Digital Revolutions in Finance Research

Integrating Advanced Econometrics, Blockchain, & Financial
Analytics



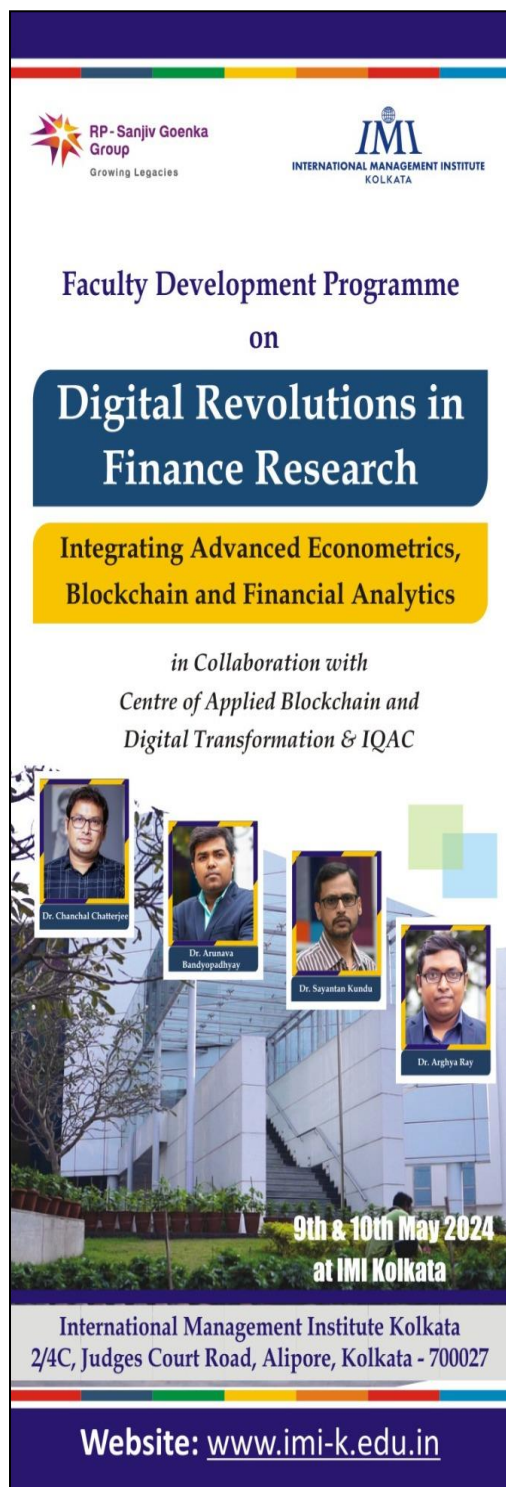
in collaboration with

Centre of Applied Blockchain and Digital Transformation

&

Internal Quality Assurance Cell (IQAC)

Programme Details



RP - Sanjiv Goenka Group
Growing Legacies

IMI
INTERNATIONAL MANAGEMENT INSTITUTE
KOLKATA

Faculty Development Programme
on

Digital Revolutions in Finance Research

Integrating Advanced Econometrics, Blockchain and Financial Analytics

in Collaboration with
Centre of Applied Blockchain and Digital Transformation & IQAC

9th & 10th May 2024
at IMI Kolkata

International Management Institute Kolkata
2/4C, Judges Court Road, Alipore, Kolkata - 700027

Website: www.imi-k.edu.in

DATE:

09th & 10th May 2024

Program Director:

Dr. Chanchal Chatterjee

Resource Persons:

1. Dr. Chanchal Chatterjee
2. Dr. Sayantan Kundu
3. Dr. Arghya Ray
4. Dr. Arunava Bandyopadhyay

Program Co-ordination:

Ms. Satabdi B. Chakraborty

Panel Discussion Experts:

1. Dr. Samit Paul,
Assistant Professor, IIM Calcutta
2. Dr. Tirthankar Nag,
Professor, IMI Kolkata
3. Dr. Sahana Roychowdhury,
Associate Professor, IMI Calcutta

No. of Participants:
research scholars)

20 (Twenty, including 7 Faculty and 13

Affiliations of Participants:

Amrapali University, Haldawani, Uttarakhand	University of Kalyani
St. Xavier's College (Autonomous), Kolkata	NSHM Business School, Kolkata
St.Xavier's University, Kolkata	T.D.B College, Raniganj
The Bhawanipur Education Society College	Bidhan Chandra College, Rishra
The University of Burdwan	Calcutta Business School
University of Calcutta	Indian Institute of Foreign Trade Kolkata

Program Schedule

Day 1 (Thursday, 9th May 2024)

Time	Session	Instructor
09:30 am – 10:00 am	Registration	
10:00 am – 10:30 am	Welcome address and Inauguration	
10:30 am – 10:45 am	Tea Break & Photo Session	
10:45 am – 11:45 am	Emerging areas of research in Finance and Accounting	Prof. C Chatterjee
11:45 am – 12:00 pm	Break	
12:00 pm – 1:00 pm	Emerging areas of research in Finance and Accounting	Prof. C Chatterjee
1:00 pm – 2:00 pm	Lunch Break	
2:00 pm – 3:00 pm	Time Series Applications in Financial Research	Dr. A Bandyopadhyay
3:00 pm – 3:15 pm	Break	
3:15 pm – 4:15 pm	Time Series Applications in Financial Research	Dr. A Bandyopadhyay
4:15 pm – 4:30 pm	Tea Break	
4:30 pm – 5:30 pm	Time Series Applications in Financial Research	Dr. A Bandyopadhyay

Day 2 (Friday, 10th May 2024)

10:15 am – 11:15 am	Applications of Panel data modelling (Pooled regression, fixed and random effects) in financial research	Dr. S Kundu
11:15 am – 11:30 am	Tea Break	
11:30 am – 12:30 pm	Applications of dynamic panel data modelling and GMM in financial research	Dr. S Kundu
12:30 pm – 1:30 pm	Lunch Break	
1:30 pm – 2:30 pm	Emerging areas of Blockchain and Machine Learning in financial research	Dr. A Ray
2:30 pm – 2:45 pm	Break	
2:45 pm – 3:45 pm	Emerging areas of Blockchain and Machine Learning in financial research	Dr. A Ray
3:45 pm – 4:00 pm	Tea Break	
4:00 pm – 5:00 pm	Panel Discussion on “How to publish in high-impact journals” and Valedictory Session	

FDP Event Sequence

DAY 1: 09th May 2024

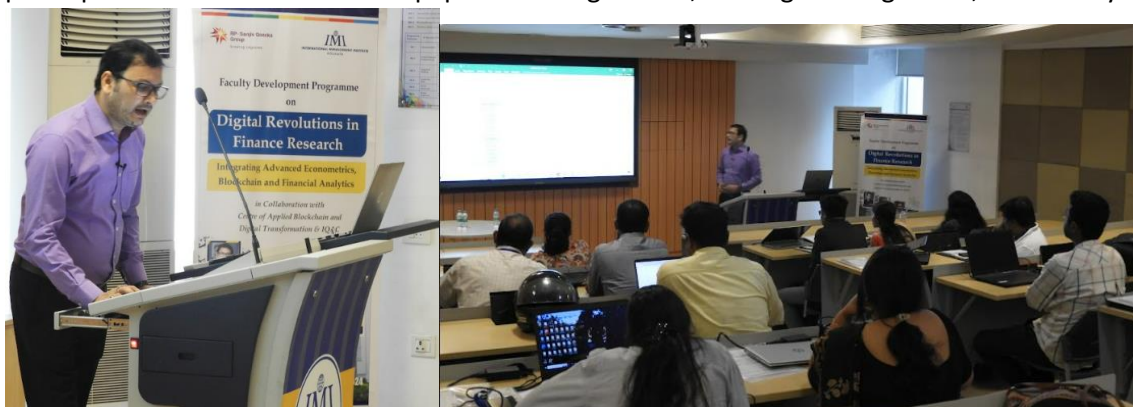
1. Inauguration & Photo Session:

The Inauguration session was graced by the presence of Dr. Mohua Banerjee, Dr. Tirthankar Nag and Dr. Chanchal Chatterjee alongwith many faculty members and participants. Dr. Banerjee delivered the Welcome Address to the participants in FDP, followed by a group photo session near the red circle area. The inauguration session completed with a Tea break near classroom 101.



2. Session 1 & 2: Emerging areas of research in Finance and Accounting

The first two sessions were focused on Emerging research areas. Prof Chatterjee introduced the participants with various research papers focusing on ESG, Earnings Management, Readability etc.



3. Session 3, 4, & 5: Time series applications in Financial Research

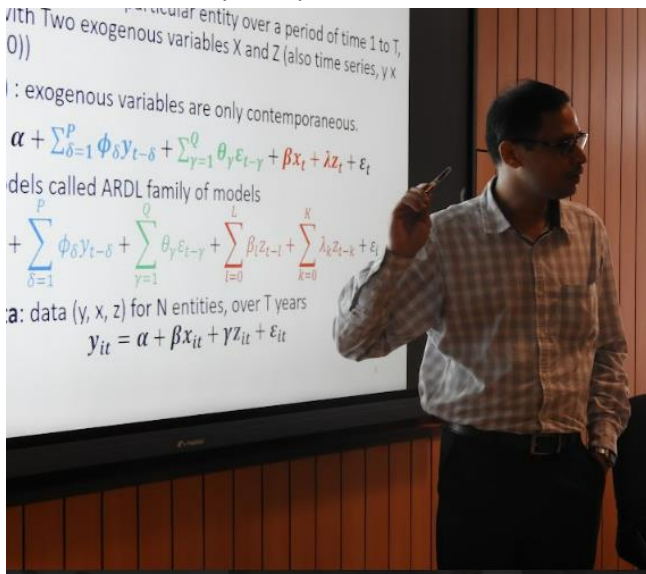
The basics of time series econometrics were discussed by Dr. Bandyopadhyay. The discussion focused on univariate and multivariate modelling of Financial data. The econometric techniques of unit root test, ARIMA, VAR, VECM, Granger Causality were discussed and hands-on practice sessions were conducted using Gretl software.



DAY 2: 10th May 2024

4. Session 6 & 7: Applications of Panel data modelling

Day 2 started with the exploration of Panel data modelling led by Dr. Kundu. The technical aspects of Fixed effect, random effect regression and dynamic panel data modelling such as GMM were introduced to the participants. The hands-on session was conducted using Gretl software.



5. Session 8 & 9: Emerging areas of Blockchain and Machine Learning in financial research

Dr. Arghya Ray delivered an engaging lecture on applications of Blockchain and Machine learning in financial research. The applications of text analytics and machine learning based regression were practised using Orange software.



6. Session 10: Panel Discussion & Valedictory Session

After the lecture sessions, a panel discussion was organized. The topic was “How to publish in high-impact journals”. The expert panel members Dr. Nag and Dr. Sahana Roy Chowdhury shared their experience of being editors of journals. Dr. Samit Paul, IIM Calcutta has been invited as an eminent researcher in the field of finance. Dr. Paul elaborated on the perspectives of a finance researcher and the challenges being faced. Dr. Chatterjee moderated the whole session. The participants clarified their doubts regarding the publication processes from the eminent panel members.

The panel discussion was followed by certificate distribution to the participants by Dr. Banerjee, Dr. Nag and Dr. Paul. The participants shared there feedback regarding the sessions and requested for a series of such engaging sessions to be conducted in future. The session was concluded with a vote of thanks by Professor Chatterjee, followed by the closing speech by the Director, IMI Kolkata

