

# Faculty Development Programme Digital Revolutions in Finance Research

2.0

Integrating Advanced Econometrics, Blockchain, & Financial Analytics

## International Management Institute Kolkata

2/4 C, Judges Court Road, Alipore, Kolkata 700027





# **International Management Institute Kolkata**

Presents

# Faculty Development Programme on

# Digital Revolutions in Finance Research 2.0

# INTEGRATING ADVANCED ECONOMETRICS, BLOCKCHAIN, AND FINANCIAL ANALYTICS

# 12<sup>th</sup> to 13<sup>th</sup> June 2025

# Hybrid Mode

# Venue (for offline): IMI Kolkata Campus

in collaboration with

Centre of Digital Transformation and Applied Blockchain

&

**Internal Quality Assurance Cell (IQAC)** 





## About the Programme:

In today's rapidly evolving financial landscape, staying abreast of digital revolutions is paramount for academic excellence and professional growth. This Faculty Development Programme offers a comprehensive exploration of the intersection between advanced econometrics, Blockchain technology, and financial analytics, equipping participants with the knowledge and skills necessary to thrive in this dynamic environment. From understanding the intricacies of advanced econometric methodologies to harnessing the potential of Blockchain technology in financial systems, participants will gain invaluable insights into emerging trends and innovations.

## About IMI Kolkata:

IMI Kolkata has been developed under the patronage of RP -Sanjiv Goenka Group, a well-known Industrial conglomerate of India which is an extension of IMI Delhi for catering to the education needs of the Eastern Part of the country. In 2011, IMI Kolkata came up in Eastern India to enable bright young minds to gain access to the excellent IMI Management pedagogy. IMI Kolkata has grown rapidly since its modest beginning in 2011 to the extent that it is today one of Kolkata's well-known B-schools. IMI Kolkata has been ranked 56th overall among 700-plus Management Institutions in India.

The flagship PGDM program is accredited by the NBA (National Board of Accreditations) has international accreditation from AMBA- MBA specific global accreditation organization, and is an associate member of EFMD Global, and AACSB which are renowned global accreditation bodies. IMI Kolkata is considered one of the top-ranking Management Institute in India and amongst the top three Management Institutes in the Eastern region. The credit for our rapid growth goes to our excellent Faculty members who all have Doctorates from reputed Institutes/Universities like IIT, IIM, etc. and have adequate Industry experience. IMI Kolkata has international collaboration with foreign universities of high repute.

## **About Centre of Digital Transformation and Applied Blockchain**

The Centre of Digital Transformation and Applied Blockchain at IMI-Kolkata (initially named the Bharat Blockchain Network Chapter at IMI-Kolkata) aims to work in the emerging domain of Blockchain and other emerging technologies causing digital transformation to foster academic and industry knowledge enhancement and engagement, corporate partnerships and action-based research.

## **Intended Participants:**

- 1. Faculty members
- 2. Doctoral students
- 3. Corporate and Business professionals looking for a career in financial analytics, FinTech and research consulting

### For more details, please contact:

Prof. Chanchal Chatterjee Professor & Area Chair - Finance International Management Institute Kolkata 2/4C, Judges Court Road, Kolkata 700027 Contact: +91 8240520964 Email: <u>c.chatterjee@imi-k.edu.in</u> Dr. Sayantan Kundu Assistant Professor (Finance) International Management Institute Kolkata 2/4C, Judges Court Road, Kolkata 700027 Contact: +91-9830213098 Mail: <u>s.kundu@imi-k.edu.in</u>





## **Content:**

The following contents will be covered in the 2-day Faculty Development Programme in hybrid mode:

Fme	erging areas of research in Finance and Accounting	
	G, Financial Misconduct, Fraud Analytics	
•Rea	adability of financial reports and earnings management	
Tim	e series applications in Financial Research	
•Bas	sics properties of financial time series	
	toregressive (AR), Moving Average (MA), ARIMA modelling using Gretl	
•Coi	integration, Error Correction Model and Granger causality using Gretl	
Арр	plications of Panel data modelling and GMM in financial research:	
•Par	nel data: Pooled Regression, Fixed Effect, and Random Effect models using Gretl	
	namic panel GMM model using Gretl	
Eme	erging areas of Blockchain and Machine Learning in financial research	
•Bas	sics of Blockchain and use cases in finance	
•Qua	antitative modelling of financial data	
•Qua	alitative modelling/ Text Analytics of financial data	
Рар	er writing workshop	
•"H	low to write good research papers for publishing in high-impact finance and accounting journal	als"

#### **Fees and Registration:**

1. Applicants must apply online. The last date for submission is **08<sup>th</sup> June 2025.** 

Category (All non-residential)	<b>Registration Fees (incl. 18% GST)</b>				
	Early Bird (by 15 <sup>th</sup> May 2025)		Regular (after 15 <sup>th</sup> May 2025)		
	Offline	Online	Offline	Online	
Doctoral Scholars	Rs. 1500/-	Rs. 1000/-	Rs. 2500/-	Rs. 2000/-	
Faculty Members	Rs. 2000/-	Rs. 1500/-	Rs. 3000/-	Rs. 2500/-	
<b>Corporate/ Business Professionals</b>	Rs. 5000/-	Rs. 4500/-	Rs. 6000/-	Rs. 5500/-	

- 2. Offline fee includes a program kit, lunch and refreshments.
- 3. Training material will be shared with all participants.
- Registration forms can be filled out online with payment of the requisite registration fees from the following website link: <u>https://rzp.io/rzp/mSlLAwat</u>
- 5. Participation certificates will be issued to only those attending the FDP on both days.
- 6. Accommodation on campus is subject to availability and will be charged extra as per the institute norms. If required, please contact the coordinators.

## **Venue for Offline Participants:**

International Management Institute Kolkata 2/4 C, Judges Court Rd, Alipore, Kolkata, West Bengal 700027





#### **Faculty Profile:**

#### Prof. Chanchal Chatterjee, Professor - Finance ; Area Chair - Finance

Dr. Chatterjee has BCom (Hons) and MCom degrees from the University of Burdwan and stood first with a first class at both the levels and received two Gold Medals. He also has a PGDBA in financial management from Symbiosis, Pune. He earned his PhD from Burdwan University in Financial Restructuring through Buyback of Shares, for which he obtained the Best Research Award in Finance Track in the 3rd Doctoral Colloquium from IIM Ahmedabad in 2010. Chanchal has also received Sourabh Shiware Memorial Young Researcher Award 2016 (All India) awarded by Indian Commerce Association for outstanding achievement and contribution in the Discipline and Profession of Commerce and Business Management. Chanchal has published several research papers in refereed national and international journals. He has also presented papers in global seminars and conferences in India and abroad. His area of interest includes Corporate Finance, Corporate Governance, Earnings Management and Corporate Payout Policy.

#### Dr. Sayantan Kundu, Assistant Professor – Finance

Prof. Sayantan Kundu is an Assistant Professor of Finance area at IMI-Kolkata. After graduating in Computer Engineering, he worked for TCS Ltd. He obtained his MBA degree from IIT Kharagpur and thereafter worked in Wipro Technologies and IBM India as an ERP consultant. Sayantan has four years of experience in IT consulting. He is a fellow of IIM Calcutta (PhD) in the area of Finance and Control. Post PhD, Sayantan taught at Calcutta Business School, IIM Ranchi, Xavier Business School Kolkata, and Praxis Business School before joining IMI Kolkata. He has a total of 8 years of teaching experience. His research interests lie in Capital Markets, Asset Pricing, Corporate Finance, Decision Sciences, and Risk Management. Sayantan has published more than fourteen research papers in reputed international journals. He has taught subjects like Portfolio Management, Investment Banking, Derivatives, Financial Econometrics, etc. at IMI Kolkata, IIM Ranchi and Praxis Business School. He has conducted MDPs at IIM Ranchi and FDPs at Praxis Business School.

#### Dr. Arghya Ray, Assistant Professor - Management Information Systems and Analytics

Dr. Arghya Ray has received his PhD from IIM Ranchi. Prior to joining IMI Kolkata, he was an Assistant Professor at FORE School of Management (FSM), Adamas University, and a Visiting Faculty at Birla Global University, IIM Ranchi and IIM Jammu. He also has an industrial experience at TCS Limited. With B.Tech. (Silver Medalist) from SRM University, he has to his credit many publications in top level ABDC and ABS listed journals. He has also attended around ten national and international conferences. His research mainly focuses on understanding customer perspectives from social-media feeds. He has conducted MDPs and workshops on different emerging technologies. Dr. Ray is the Director of the Centre of Applied Blockchain and Digital Transformation.

#### Dr. Arunava Bandyopadhyay, Assistant Professor – Finance

Dr. Bandyopadhyay has completed his Ph.D. from VGSOM-IIT Kharagpur. Before joining IMI Kolkata, he was affiliated with the UPES in Dehradun and the Jindal Global Business School in Sonipat as Assistant Professor, and IIFT Kolkata as Visiting Faculty for the FinTech course. He also has corporate experience of 7 years in multinational organizations like SIEMENS Ltd. and Phillips Carbon Black Ltd. He teaches FinTech, Financial Modelling and Analytics, Financial Risk Management, and Financial Econometrics at IMI Kolkata. He has conducted sessions on Blockchain and Data Analytics in MDPs for various MNCs in India and abroad. Arunava has published papers in various top tier ABDC and ABS listed journals.