

# PSG INSTITUTE OF MANAGEMENT



PSG Institute of Management, a part of the renowned PSG & Sons' Charities, is one of the prestigious and premier business schools in the country. Ranked among the top 30 schools in the B-schools ratings, PSGIM has been spearheading change to be in tune with global requirements of management education. The curriculum is designed to deliver cutting edge application of theory, combined with an industry interface protocol that ensures that the students are industry - ready when they graduate from the portals of PSGIM. PSGIM also undertakes research consultancy assignments which open up real - time opportunities for the students to understand and appreciate corporate functioning.

PSG Institute of Management is the first B-school to achieve the ACBSP accreditation and has recently been awarded the Crisil A\*\*\* at state-level and A\*\* at the national level. PSGIM runs the flagship AICTE approved two year full-time MBA program and has launched this year the AICTE approved two year full-time PGDM program. PSGIM also supports through its associate a two year full time MBA from Toledo University and the new Indo-German MBA program with HOF University, German.

Further details contact :

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# MANAGEMENT DEVELOPMENT PROGRAMME ON **DYNAMICS OF SENSEX INDICES**

Thursday 29<sup>th</sup> September 2011  
PSGIM, Coimbatore



PSG Institute of Management  
PSG College of Technology



Time series analysis assumes a considerable importance in modern research and therefore, it is very essential to understand the dynamics of indices. The Management Development Programme on "Dynamics of Sensex Indices" which is to be held on 29<sup>th</sup> September 2011 in the PSG Institute of Management, aims at analyzing the dynamics of sensex indices with special reference to the exchange rates of Indian rupee in terms of US dollar, Average price/Earning ratio of BSE sensitive index, Average price /book value ratio of BSE index and other related variables.

One of the softwares which is mostly used to study the dynamics of sensex indices and other related variables is EViews and the application of EViews will be demonstrated in this MDP programme

## Focus

- \* Stationary and non-stationary stochastic processes
- \* Autocorrelation Function
- \* ARMA and ARIMA Models
- \* Volatility of sensex indices
- \* Volatility of Exchange rate of Indian rupee in terms of US dollar
- \* ARCH and GARCH models

This programme will be immensely useful to executives who are concerned with exchange rate management, the investors concerned with BSE sensex securities, employees in banking sector, teaching faculty in finance and other specialization and the Research Scholars in MBA and other related disciplines

Participants are requested to bring Laptops to the programme.

## Programme Presenter



Dr. H. Raman, Professor of General Management at PSG Institute of Management.

He has 31 years of teaching and research experience, published 37 articles in various Indian and international journals and guided 29 research scholars leading to M.Phil and Ph.D degree.

## Programme Fee

Participants Fee : Rs.1500 / per participant  
(inclusive of lunch & presentation materials)

Research Scholars : Rs.1000

Fees once paid are not refundable. Substitutions allowed.

Participants not exceeding 40.

## Date, Time & Venue

Date : 29 Sep, 2011 (Thursday)

Time : 10 AM to 4.30 PM

Venue : PSG IM, Coimbatore

