

Pre-Summer School Tutorial on Financial Econometrics

Organizer: The Financial Research and Trading Laboratory (Finance Lab)

Date: April 30, 2018 to May 01, 2018

Venue: Finance Lab (Ground Floor), IIM Calcutta

Program Schedule

Day 1: April 30, 2018 (Monday)

9:30am – 11 am	Module 1: Basics of STATA Vivek Rajvanshi
11 am – 11:30 am	Tea Break
11:30 am – 1pm	Module 2: Multiple Regression and Event Study Pulkit Taluja and Varun Jindal
1pm – 2pm	Lunch Break
2pm – 3:30 pm	Module 2: Multiple Regression and Event Study Vivek Rajvanshi
3:30pm – 4pm	Tea Break
4pm-5:30 pm	Group Activity -1

Day 2: May 1, 2018 (Tuesday)

9:30am – 11 am	Module 3: Time Series Analysis Akshay Narayanan and Vivek Rajvanshi
11 am – 11:30 am	Tea Break
11:30 am – 1pm	Module 4: VAR and Co-integration Harshal Mulay and Vivek Rajvanshi
1pm – 2pm	Lunch Break
2pm – 3:30 pm	Module 5: Panel Data Analysis Shivangi Gupta and Vivek Rajvanshi
3:30pm – 4pm	Tea Break
4pm-5:30 pm	Group Activity -2

RESEARCH SUMMER SCHOOL IN EMPIRICAL FINANCE AND ACCOUNTING

**ORGANIZER: THE FINANCIAL RESEARCH AND TRADING LABORATORY
(FINANCE LAB)**

DATE: MAY 2, 2018 – MAY 9, 2018

VENUE: FINANCE LAB, IIM CALCUTTA

PROGRAM SCHEDULE

DAY 1: MAY 2, 2018 (WEDNESDAY)

9:30 am – 10 am	Registration and Inauguration
10 am -11:30 am	<i>IPO allocations: discriminatory or discretionary?</i> Sudhakara Reddy Indian Institute of Management Calcutta
11:30 am – 12 noon	Coffee Break
12 noon – 1:30 pm	<i>Competition among mutual funds</i> Sudhakara Reddy Indian Institute of Management Calcutta
1:30 pm – 2:30 pm	Lunch Break
2:30 pm – 4:00 pm	<i>Presentation on Select Databases in Finance Lab and Access</i>
4:00 pm – 4:30 pm	Tea Break
4:30 pm – 6:00 pm	Group Activity

DAY 2: MAY 3, 2018 (THURSDAY)

9:30 am – 11 am *Recent advances in research on international trade*
Partha Pratim Pal
Indian Institute of Management Calcutta

11 am – 11:30 am **Coffee Break**

11:30 am – 1 pm *Market Microstructure*
Ashok Banerjee
Indian Institute of Management Calcutta

1 pm – 2 pm **Lunch Break**

2 pm – 3:30 pm *How Should Liquidity be Measured?*
Ashok Banerjee
Indian Institute of Management Calcutta

3:30 pm – 4 pm **Tea Break**

4 pm – 5:30 pm Group Activity

DAY 3: MAY 4, 2018 (FRIDAY)

9:30 am – 11 am *Banking Deregulation and Innovation*
Krishnamurthy Subramanian
Indian School of Business, Hyderabad

11 am – 11:30 am **Coffee Break**

11:30 am – 1 pm *Wrongful Discharge Laws and Innovation*
Krishnamurthy Subramanian
Indian School of Business, Hyderabad

1 pm – 2 pm **Lunch Break**

2 pm – 3:30 pm Group Activity

3:30 pm – 4 pm **Tea Break**

4 pm – 5:30 pm Group Activity

DAY 4: MAY 5, 2018 (SATURDAY)

9:30 am – 11 am *Analyst Expectations, Capital Markets and Cash Flow versus Accrual Expectations Management*
Siva Nathan
Georgia State University, Atlanta

11 am – 11:30 am **Coffee Break**

11:30 am – 1 pm *Product Market Competition and Earnings Management: A Firm-Level Analysis*
Siva Nathan
Georgia State University, Atlanta

1 pm – 2 pm **Lunch Break**

2 pm – 3:30 pm *Behavioral Economics*
Ritwik Banerjee
Indian Institute of Management Bangalore

3:30 pm – 4 pm **Tea Break**

4 pm – 5:30 pm *Behavioral Finance*
Ritwik Banerjee
Indian Institute of Management Bangalore

DAY 5: MAY 6, 2018 (SUNDAY)

9:30 AM – 11 AM *Advances in Prospect Theory: Cumulative Representation of Uncertainty*
Joshy Jacob
Indian Institute of Management Ahmedabad

11 am – 11:30 am	Coffee Break
11:30 am – 1 pm	<i>Investor Sentiment and the Cross-Section of Stock Returns</i> Joshy Jacob Indian Institute of Management Ahmedabad
1 pm – 2 pm	Lunch Break
2 pm – 3:30 pm	Group Activity
3:30 pm – 4 pm	Tea Break
4 pm – 5:30 pm	Group Activity

DAY 6: MAY 7, 2018 (MONDAY)

9:30 am – 11 am	<i>Estimation of tail-related risk using Extreme Value Theory</i> Samit Paul Indian Institute of Management Calcutta
11 am – 11:30 am	Coffee Break
11:30 am – 1 pm	<i>Estimation of tail-related risk using Extreme Value Theory (Contd.)</i> Samit Paul Indian Institute of Management Calcutta
1 pm – 2 pm	Lunch Break
2 pm – 3:30 pm	Interim Presentations and Feedback
3:30 pm – 4 pm	Tea Break
4 pm – 5:30 pm	Interim Presentations and Feedback

DAY 7: MAY 8, 2018 (TUESDAY)

9:30 am – 11 am Preparation for Final Presentation – Lab based activities

11 am – 11:30 am Coffee Break

11:30 am – 1 pm Preparation for Final Presentation – Lab based activities

1 pm – 2 pm Lunch Break

2 pm – 3:30 pm Preparation for Final Presentation – Lab based activities

3:30 pm – 4 pm Tea Break

4 pm – 5:30 pm Final Presentation: Team 1 and 2

DAY 8: MAY 9, 2018 (WEDNESDAY)

9:30 am – 11 am Final Presentation: Team 3 and 4

11 am – 11:30 am Coffee Break

11:30 am – 1 pm Final Presentation: Team 5 and 6

1:00 pm – 1:30 pm Valedictory and closure