Asia Eviews Bootcamp

2 - day Professional Development Workshop

This is an introductory 2-day EViews course. The objective is to get you familiar with the basic functions of EViews and run regressions and data modeling.

Who Should Attend

The course is aimed at Economic Researchers, Model Builders; Financial Modellers, Arbitrage Traders; Quantitative Investment Analysts, Traffic Modellers, Energy Load Forecasters, University Instructors, Statisticians, Budget Analysts, Financial Analysts, Market Researchers, Currency & Interest Rates Strategists and Policy Planners & Researchers.

Registration

The number of participants is restricted. Please register early to guarantee your place. Please email your completed registration form to us to reserve your seat. If you need assistance in locating hotel accommodation in the area, please contact us at eviews@eastasiatc.com.sg.

As this is a "hands-on" workshop, attendees are required to bring their own laptops with EViews installed in them.

MAS Financial Sector Development Fund (FSDF)

Participants from Singapore financial based companies may be eligible for Financial Sector Development Fund (FSDF) support on a case by case basis. Interested applicants should submit their applications to the FSDF Secretariat directly. For enquiries, please contact the FSDF secretariat at 65- 6229 9396 or via email at fsdf@mas.gov.sg.

Course Outline (subject to minor changes)

Day 1: EViews Basics

- Introduction

· Data handling/File management

· Descriptive Statistics, Empirical distributions

· Logics, dummy variables

· Tables, Cross Tabulations

· Graphs and presentations of data

Case Studies- Discuss Applications of the above topics using given data sets or your own data sets.

Day Two: Data Modeling

· Linear and multiple Regressions, diagnostics, forecasting

· Generalized least squares

· Binary dependent variable models – Probit and logit models

· Basics of time series models- Correlograms, AR and ARMA Models

Case Studies- Discuss Applications of the above topics using given data sets or your own data sets.