Vellore Institute of Technology
(Deemed to be University under section 3 of UGC Act, 1956)

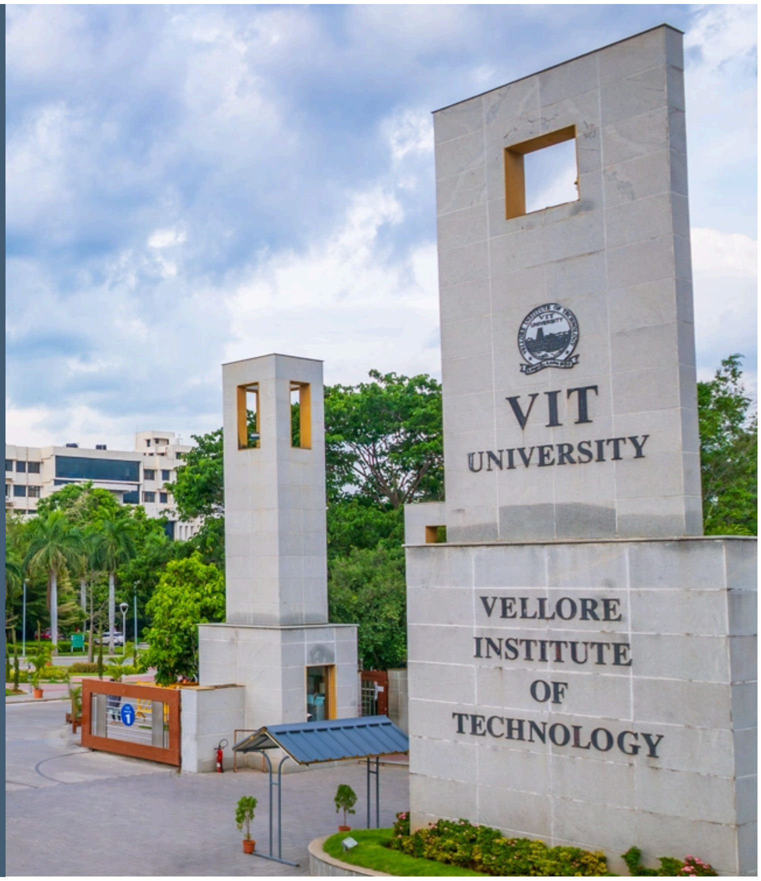
https://vit.ac.in/

Five days

Hands on Workshop

on Advanced Secondary Data Analytics for Finance Research

May 11-15, 2026
9AM - 5 PM



Resource Persons:

Dr. Mikhlesh Yadav
Indian Institute of Foreign Trade (IIFT), Kakinada Campus.

Dr. Masood H. Siddiqui
University of Lucknow, Lucknow

Dr. K Riyaz Ahmed
SDM Institute for Management Development (SDMIMD),Mysuru

Organised by:
Department of Commerce,
School of social Sciences and Languages,
VIT Vellore Campus.

Registration Link:
https://events.vit.ac.in/

Program Overview

This five-day hands-on workshop is designed to provide a comprehensive understanding of finance data analytics and its applications in research and teaching. The programme covers key areas such as data sourcing, time series analysis, panel econometrics, and predictive analytics using Python and machine learning techniques.
Through a blend of lectures, hands-on workshops, and interactive sessions, participants will gain practical exposure to modern analytical tools and methods widely used in academic and industry research. The programme aims to enhance participants' research capabilities, teaching effectiveness, and data-driven decision-making skills in the field of finance.

Key Features

- **Interactive Workshops:** Participate in hands-on sessions focusing on data analytics techniques and their applications in finance research.
- **Networking Opportunities:** Connect with fellow educators to share experiences, challenges, and solutions in data analytics.
- **Resource Access:** Receive exclusive materials, tools, and resources to implement new strategies in your research.

Resource Persons

- Dr. Masood H. Siddiqui is Professor & Head, Department of Statistics at the University of Lucknow, with over 28 years of teaching and research experience in Statistics, Business Analytics, Machine Learning, and Econometrics. He has held key academic and administrative roles, including Director (Incubation Cell) and leadership positions in research, faculty development, and academic programs. He has also served as a consultant to U.P. Tourism for data analytics and policy recommendations.

- Dr. Mikhlesh Yadav is an Assistant Professor at IIFT, Kakinada, with over 15 years of teaching experience. He has published 74 research papers in ABDC, ABS, WOS, and Scopus-indexed journals (including 14 in ABDC-A) and serves as guest editor for reputed Scopus-indexed journals. He has also delivered 200+ sessions as a resource person in workshops and FDPs at leading B-Schools.

- Dr. K. Riyazahmed is an Associate Professor of Finance at the SDM Institute for Management Development (SDMIMD), with over 15 years of experience in academia and industry. He holds a Ph.D. specializing in investment behavior and has expertise in corporate finance, financial analytics, behavioural finance, and artificial intelligence applications. He has published extensively in ABDC, Scopus, and Web of Science indexed journals and serves as an Associate Editor and reviewer for reputed international journals. A recipient of the Springer Nature Editor of Distinction Award (2025), he is also a prolific case study author and actively conducts FDPs, MDPs, consultancy, and research initiatives.

Tentative topics and Resource person for 5 days hands on Workshop

Finance Data Ecosystem & Research Design			Resource Person
Day 1	Session -I	Research problems in finance, characteristics of research questions, hypothesis formulation, variable identification, data structures, and secondary data sources.	Dr. K. Riyaz Ahmad
	Session- II	Statistical foundations, hypothesis testing, p-values, Type I & II errors, effect size, statistical vs economic significance, and interpretation of results.	
	Session- III	Cross-sectional data analysis in finance, data preparation, descriptive statistics, exploratory and inferential analysis, and introduction to regression.	Dr. K. Riyaz Ahmad
	Session- IV	Event study methodology, market efficiency, event identification, event and estimation windows, expected return models, abnormal returns, and applications in finance.	
Time Series Data Analysis			
Day 2	Session -I	Introduction of time series, Deterministic Trend and Stochastic Trend, Differencing and Detrending, Unit Root Testing,	Dr. Miklesh Prasad Yadav
	Session- II	Asset Volatility Modelling, Symmetric volatility – ARCH, GARCH, FIGARCH, IGARCH, GARCH-Mean.	
	Session- III	Asymmetrical GARCH-EGARCH	
	Session- IV	DCC-GARCH, TVP VAR	
Panel Econometrics for Financial Data Set			
Day 3	Session -I	Concept of Panel Data Analysis, Types of Panel Data.	Dr. Miklesh Prasad Yadav
	Session- II	Individual Effect, Time Effect, Testing of poolability.	
	Session- III	Panel Data Creation, Estimation model of panel data, Pooled, Fixed and Random Effect Methods	
	Session- IV	Difference in Difference (DID) model	
Predictive Analytics-I- Using python ML libraries/packages Hands-on with cases			
Day 4	Session -I	Supervised Learning Regression (SLR) including assumptions	Dr. Masood H. Siddiqui
	Session- II	Advanced SLR: Regularization (Ridge Regression, LASSO, Elastic Net), Gradient Descent	
	Session- III	Supervised Learning Classification (SLC): Logistic Regression including SMOTE	
	Session- IV	SLC Decision Tree	
Predictive Analytics-II- Using python ML libraries/packages Hands-on with cases			
Day 5	Session -I	SLC Ensemble Learning (Random Forests, AdaBoost, Gradient Boost, XG Boost)	Dr. Masood H. Siddiqui
	Session- II	Unsupervised Learning (USL): Clustering :- K-mean clustering, Hierarchical Clustering & DBSCSN	
	Session- III	USL: PCA	
	Session- IV	Text analytics-	

Organising Committee

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Dr. G. Viswanathan, Chancellor, VIT

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Faculty Coordinators

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Register Now https://events.vit.ac.in/

VIT at a Glance

NURTURING SKILLS FOR REAL-WORLD CHALLENGES

ABOUT US

VIT stands as a benchmark of excellence in higher education, seamlessly blending academic rigor with innovation and global exposure. Renowned for its industry-aligned curriculum, world-class infrastructure, and vibrant multicultural campus, VIT nurtures not just scholars but future-ready leaders. The institution’s unwavering commitment to research, technological advancement, and holistic student development creates an environment where ideas flourish and ambitions take shape. With a strong emphasis on excellence, integrity, and impact, VIT continues to shape minds that drive progress and transform the world.

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QS WORLD UNIVERSITY RANKINGS BY SUBJECT 2026

ALL RANKED SUBJECTS

Subject	World Rank	India Rank
Chemical Engineering	201-250	8
Civil Engineering	201-275	8
Physics	251-300	8
Chemistry	251-300	9
Statistics & Operational Research	251-275	8
Biological Sciences	301-350	7
Agriculture	401-475	12
Business & Management Studies	451-500	23

SCHOOL OF SOCIAL SC IENCES AND LANGUAGES (SSL), VIT

SSL at VIT plays a vital role in fostering critical thinking, communication skills, and a deep understanding of society and culture. It offers a diverse range of programs in disciplines such as economics, languages, and social sciences, equipping students with both analytical and interpersonal competencies. The school emphasizes holistic development, interdisciplinary learning, and global perspectives, preparing students to excel in a dynamic and interconnected world.

DEPARTMENT OF COMMERCE, VIT

The Department of Commerce at VIT offers industry-oriented programs including B.Com (General), B.Com in Financial Technology, B.Com in Banking and Capital Markets (in collaboration with NSE), and B.Com in Business Process Services (in collaboration with TCS). It also has collaboration with ACCA, providing global professional exposure, and offers a Ph.D. program in Commerce. The department emphasizes practical learning and skill development to prepare students for successful careers in the business world. It fosters research, innovation, and critical thinking among students. The department is supported by experienced faculty and strong industry linkages, ensuring a dynamic and enriching learning environment.

Registration Details

- **Eligibility: Faculty members and research scholars seeking to enhance their research skills in finance.**
- **Fee: 3500/- for faculty members and 2500/- for research scholars**
- **(fess will include all sessions, materials, and meals)**
- **Seats: 60 participants will be taken on first come first serve basis.**
- **Acommodation: Hostel accommodation will be provided to external participants conditional to availability**
- **Deadline: Register by April 30, 2026**
- **Registration Link: Register Here**
- **QR Code for Registration:**

Contact Us:

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