



# VIT<sup>®</sup>

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 Siddiqui**

University of Lucknow,  
Lucknow



**Dr. Meraj Inamdar**

National Institute of  
Securities Market (NISM)  
Mumbai

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

**Registration Link**

# 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. Meraj Inamdar is a faculty member at NISM with over 11 years of teaching and research experience and 2 years of corporate exposure. He has published in indexed journals, received international research awards, and conducted training programs for SEBI, RBI, and other officials. His expertise includes ESG finance, quantitative methods, derivatives, and data analytics, and he holds a PhD in ESG Finance along with M.Com, MBA (Finance), and CWA qualifications.

## Tentative topics and Resource person for 5 days hands on Workshop

Finance Data Ecosystem & Research Design			Resource Person
<b>Day 1</b>	Session -I	Navigating the World of Secondary Data: A Hands-on Experience- CMIE, Indian government organizations and international agencies, Ministry of Statistics and Programme Implementation, Ministry of Finance, Ministry of Education, and Ministry of Agriculture...etc.	Dr. Meraj Inamdar
	Session- II	Census data, the National Family Health Survey (NFHS), and data from the National Human Rights Commission,	
	Session- III	Providing a comprehensive understanding of domestic sources of secondary data. Indian databases such as the Reserve Bank of India, the National Data and Analytics Platform, NITI Aayog, the ICSSR database	Dr. Meraj Inamdar
	Session- IV	Data Cleaning and ready for analysis.	
<b>Time Series Data Analysis</b>			
<b>Day 2</b>	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	GARCH-MIDAS, DCC-GARCH, TVP VAR	
<b>Panel Econometrics for Financial Data Set</b>			
<b>Day 3</b>	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	
<b>Predictive Analytics-I- Using python ML libraries/packages Hands-on with cases</b>			
<b>Day 4</b>	Session -I	Supervised Learning Regression (SLR) including assumptions	Dr. M. 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	
<b>Predictive Analytics-II- Using python ML libraries/packages Hands-on with cases</b>			
<b>Day 5</b>	Session -I	SLC Ensemble Learning (Random Forests, AdaBoost, Gradient Boost, XG Boost)	Dr. M. H. Siddiqui
	Session- II	Unsupervised Learning (USL): Clustering :- K-mean clustering, Hierarchical Clustering & DBSCSN	
	Session- III	USL: PCA	
	Session- IV	Text analytics-	

# Organising Committee

## Chief Patron

**Dr. G. Viswanathan, Chancellor, VIT**

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Registrar, VIT, Vellore**

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**Dr. V. Selvam, Dean SSL**

## Co-Convenor

**Dr. Sarika Gupta, Associate Dean SSL**

**Dr. Usha S, Head, Department of Commerce**

## Faculty Coordinators

**Dr. Mohsin Khan, Department of Commerce**

**Dr. Faisal Usmani, Department of Commerce**

**Register Now**

**Registration link**

# 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.

## SCHOOL OF SOCIAL SCIENCES 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.



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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



## 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 includes 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:

**For more information, please reach out to:**

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