

About the Institution

National Institute of Technology, Tiruchirappalli (NIT Trichy), is recognized as one of India's premier engineering institutions, having been established in 1964.

Renowned for its academic excellence and state-of-the-art infrastructure, NIT Trichy is committed to advancing cutting-edge research across various engineering, science, and management disciplines.

Consistently ranked among the top engineering colleges in the nation, it offers a comprehensive array of undergraduate, postgraduate, and doctoral programs designed to cultivate innovative thinkers capable of addressing complex industrial challenges.

Strategically located in the vibrant heart of Tamil Nadu, NIT Trichy fosters an intellectually stimulating environment that encourages innovation and interdisciplinary collaboration. This focus on research creates a dynamic ecosystem where students and faculty engage with real-world problems and cutting-edge technologies, enhancing both educational experiences and professional development.

About the Department

The Department of Humanities and Social Sciences (formerly, the Department of Humanities) has been in existence since 2004. This top-ranked Department among the NITs is known for independent interdisciplinary research and for a dynamic collaboration between faculty and students.

To meet the existing demands of industry, business, public, and private organizations, academic and human services, the Department has constantly striven for a practical curriculum with a high degree of professional relevance, enabling students to face real-time challenges.

Accordingly, the Department has been offering a wide range of core and elective courses to undergraduates and graduates. The Department has been offering a full-fledged Ph.D. program since 2004 and has produced quality research work in newer areas of Humanities and Social Sciences.

Recognizing the growing demand for humanities-based courses, the Department also offers Minor Degree Courses in Economics and Language/Literature.

FIVE DAY NATIONAL LEVEL VIRTUAL WORKSHOP

ON

Econometrics and Machine Learning for Financial Research



6th July 2026 to 10th July 2026

Organized by

Department of Humanities
&
Social Sciences

National Institute of Technology

Tiruchirappalli 620 015

Tamil Nadu, India

www.nitt.edu

INTRODUCTION

The Five-Day Workshop on Econometrics and Machine Learning is designed to strengthen participants' theoretical understanding and practical skills in modern econometric methods widely used in academic research and policy analysis.

The programme covers key areas such as regression diagnostics, time-series techniques, volatility modelling, forecasting, causal inference approaches, and emerging tools including machine learning applications in econometrics. Through expert-led lectures and hands-on software training sessions, the workshop aims to enhance empirical research capability, promote data-driven analysis, and support high-quality research publication.

TARGET AUDIENCE

The workshop is intended for **research scholars, faculty members**, and other **professionals** seeking to build or advance their expertise in quantitative methods.

It serves as a platform for capacity building in economics, finance, and related disciplines, enabling participants to apply rigorous analytical techniques in academic, policy, and industry settings.

RESOURCE PERSONS

- ❖ Dr. Mantu Kumar Mahalik : Associate Professor
Dept. of HSS -IIT Kharagpur
- ❖ Dr. Padmaja M: Assistant Professor
Dept. of HSS-NIT Tiruchirappalli
- ❖ Dr. Shreya Pal : Assistant Professor
Indian Institute of Plantation Management
Bangalore
- ❖ Dr. Bimal Kumar Sahoo: Associate Professor
Dept. of HSS- IIT Kharagpur
- ❖ Dr. Prem Vaswani : Assistant Professor
Institute of Rural Management Anand (IRMA)

Detailed Schedule

| DAY | Session | Key Topics | Resource Person |
|-----------------------------|------------------------------------|--|----------------------------------|
| 01 July 6 th | Session: 01 9.30 AM – 11. AM | Financial Econometrics; Univariate & Multivariate Time series Modelling | Dr. Mantu Kumar Mahalik |
| | Session: 02 9.30 AM – 11. AM | Hands on session using Eviews | Dr. Padmaja M |
| 02 July 7 th | Session: 03 9.30 AM – 11. AM | Cointegration tests, Error Correction Models (ECM/VECM); ARIMA, Granger Causality Tests | Dr. Padmaja M |
| | Session: 04 11.30 AM to 1.00 PM | Hands on session using E-views | Dr. Mantu Kumar Mahalik |
| 03 July 8 th | Session: 05 9.30 AM – 11. AM | Panel data Econometrics | Dr. Shreya Pal (IIPM Bangalore). |
| | Session: 06 11.30 AM to 1.00 PM | Hands on session using E-views | |
| 04 July 9 th | Session: 07 9.30 AM – 11. AM | Introduction to AI/ML in Finance - Types of ML, Data fetching, Application in Finance research | Dr. Bimal Kumar Sahoo |
| | Session: 08 11.30 AM to 1.00 PM | Hands-on sessions using R- Visualisation of Time series data, Moving Average and some technical Indicators | Dr. Prem Vaswani |
| 05 July 10 th | Session: 09 9.30 AM – 11. AM | Hands-on sessions using R- Visualisation of Time series data, Moving Average and some technical Indicators | Dr. Bimal Kumar Sahoo |
| | Session: 10 11.30 AM to 1.00 PM | Hands-on sessions using R- Demo and application of Artificial Neural Networks. | |

REGISTRATION

Registration fee for PG/Scholars – Rs. 1000
Registration fee for Academicians – Rs. 1700
Registration fee for Working Professionals – Rs. 1700

Last Date Of Registration : **5th of July**

Payment Procedure:

- Visit SBI Collect : <https://onlinesbi.sbi.bank.in/sbicollect/>
- Select Educational Institution
- Choose Tamil Nadu → Search NIT Trichy →
Select **Conference and Workshop NIT Trichy**
- Select Payment Category: **HUMANITIES 2026 – Econometrics & ML**
- Fill details, pay fee, and upload payment slip with registration form.

For Registration Form

[Click Here](#)

ADDRESS FOR CORRESPONDENCE

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Convener
Assistant Professor

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