

## **SGGSCC-Centre of Excellence Report for the Academic Session: 2021-22**

Research involving data analysis is highly pertinent for all professionals in academia and elsewhere to develop an informed decision-making process. In continuation with our initiative to promote and facilitate research in different areas and equip our faculty with in-depth research techniques, Centre of Excellence signed an MOU with Mahatma Hansraj Faculty Development Centre (MHRFDC), Hansraj College, under the aegis of Pandit Madan Mohan Malaviya National Mission on Teachers and Teaching (PMMMNTT) scheme of Ministry of Education (MoE), Government of India, to organise a one-week FDP, titled “Time Series Analysis using R”, from 18 to 24<sup>th</sup> July 2021. Dr. Lokendra Kumawat, Associate Professor, Department of Economics, Ramjas College, University of Delhi was the resource person on the first three days of the workshop. He started with introduction to R programme and covered topics such as introduction to Time series, Filtering and Decomposition, Stochastic Processes; Stationarity & Ergodicity; White noise, Random Walk, AR, MA, ARMA processes, Identification and estimation of ARIMA models. Dr. Narain, Associate Professor, Faculty of Management Studies, University of Delhi conducted the workshop from 22 to 24<sup>th</sup> July covering topics such as VAR models: introduction, estimation, diagnostic testing, Granger causality, forecasting, innovation accounting, Cointegration and Error Correction: Introduction, Engle-Granger test for cointegration, estimation of error correction models, ARDL approach to cointegration Introduction to Volatility Modelling- ARCH and GARCH Models



**Dr. Lokendra Kumawat**



**Dr. Narain**



The image shows a promotional banner for a faculty development program. It features logos for the Ministry of Education, Government of India, and the Centre of Excellence. The text details the program's title, dates, organizers, and collaborating institutions.

**Ministry of Education  
Government of India**

**ONE WEEK INTERDISCIPLINARY  
ONLINE FACULTY DEVELOPMENT PROGRAMME**

**‘Time Series Analysis using R’**  
July 18-24, 2021

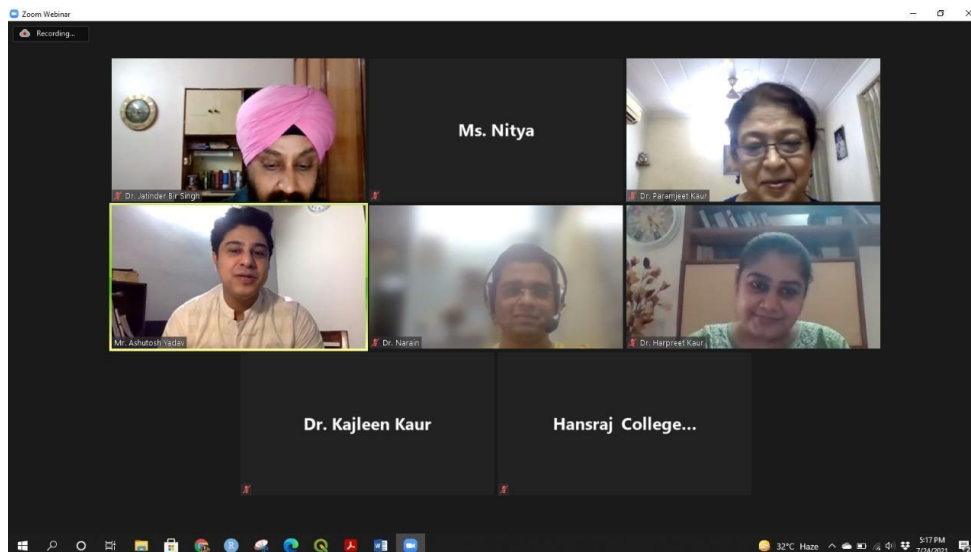
*Organised by*

**Centre of Excellence  
Sri Guru Gobind Singh College of Commerce, University of Delhi**  
(Accredited by NAAC with ‘A’ Grade)

*in collaboration with*

**Mahatma Hansraj Faculty Development Centre**  
(A Centre of Ministry of Education, Govt. of India under PMMMNTT Scheme)  
**Hansraj College, University of Delhi**  
(NAAC A+ CGPA 3.62, NIRF Rank #9)

On account of the ongoing covid-19 challenge, the FDP was conducted virtually on Google Platform from 2 to 5:30 PM every day.



Further, in pursuance of its aim to blend resources and environment for all round personality development of students along with the research prowess of its faculty from different disciplines, COE organized its Lecture Series III on 27th September, 2021. It was in the form of physical presentations of innovative projects that were shortlisted under the aegis of Centre of Excellence, in September 2019, Prof Sunil Sharma, Professor, Faculty of Management Studies and Prof Prabhat Mittal, Professor at Satyawati College, both from Delhi University were invited as External Reviewers to share their expertise on projects' analyses. All the Principal Investigators, Dr. Paramjeet , Dr. Kawal, Dr. Sangeeta and Dr. Simmarpreet presented the analysis of their respective projects, covering the key objectives, methodology used, main findings, conclusion and policy implications.



## **Journal of Business Thought: Volume 12**

‘Journal of Business Thought’, the annual journal of our college, published both in print and online, intends to promote research scholars and academicians to share contemporary thoughts in related fields of business and economics through quality research work. Each article published in the journal, is double-blind peer-reviewed and checked for plagiarism. The college published 12<sup>th</sup> volume (April 2021 -March 2022) of its Journal that included five original research-based articles, and a *recent update* on Accounting Standards in India.

In their article titled, ‘Forecasting Fund Flows in Indian Equity Mutual Funds Market using Time Series Analysis: An Empirical Investigation’, authors; Pankaj Sinha, Professor, Faculty of Management Studies, University of Delhi and his Ph.D. student Priya Malhotra, have pursued in-depth analysis of the determinants of mutual fund flows in the Indian context. The findings are useful for investors investing in various market cap categories. Prof. Bino Paul and Jai Mohan Pandit, both from Tata Institute of Social Sciences, in their jointly authored paper, titled, ‘Higher Education Institutions and Digital Practices in the Context of COVID-19’ have examined the adoption of the digital mode of imparting education by HEIs after the outbreak of covid-19.

Two single authored published papers, include one by Suvojit Lahiri Chakravarty who has analysed Monetary Policy transmission in Indian financial markets, and the other by Pallavi Khanna who has analysed financing of education under Samagra Shiksha Abhiyan for eight selected Indian states.

The fifth article, jointly authored by Prof. Rajiv Kumar and Ravneet Kaur, both from RIMT University, have investigated the impact of financial literacy levels on the financial behaviour of salaried women. The recent update on Accounting Standards in India, authored by Gurminder Kaur Arora, Associate Professor, SGGSCC, University of Delhi has explained the evolution of accounting standards internationally and in India and how during last decade accounting bodies across the globe have put in place a robust financial reporting system that has wide applicability.

With immense pride and pleasure, we announce that the Journal of Business Thought, has qualified through UGC-CARE protocols and subsequently has been included in the UGC-CARE List Group I. Now our journal has visibility on platforms including, I-scholar, J-gate and Indian Citation Index (ICI) and is UGC-CARE listed.

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