Professional Education: “Commodity Data Analysis”  
November 9 - 11, 2016

Guided by veteran industry practitioners, and utilizing one of the most user-friendly statistics packages on the market, students will gain a core practical competency in econometrics and price modeling for the commodity markets. Students will become familiar with not only the dominant methods for modeling forward curve dynamics, but also advanced methods employed by the most sophisticated market participants. Skills and techniques learned in the course will be directly applicable to solving problems and framing decisions in the workplace.

Day 1: Intro to commodity industry data, EViews, and basic econometrics
- Types of commodities time series and forward price data
- Data conventions and transformations
- Commodity-specific features in data
- Introduction to EViews statistical suite
- Fundamentals of regression analysis

Day 2: Advanced econometric methods
- Stationarity
- Multivariate models
- Cointegration
- ARCH models

Day 3: Forward curve modeling, practice workshop
- Term structure and seasonality
- Black-Scholes volatility
- Application of principal component analysis and factor models to forward curves
- Afternoon special session: Independent and group lab exercises to integrate and apply course material

Location: 1475 Lawrence Street, Denver CO 80202
Cost: $2500 (Group discounts available)

Other Benefits:
- Hands on experience in lab & networking opportunities
- Small class size allows for rich interaction with instructors
- Univ. of Colorado Denver Continuing Education Units (CEUs) available
- Approved for CPD Credits by GARP & DORA Div. of Insurance
- Email matthew.fleming@ucdenver.edu for more information