



TIME SERIES FORECASTING

PREDICTING THE FUTURE WITH DATA

Predict future trends and patterns with confidence through time series forecasting.

25 June 9am–5pm

Concorde Hotel, Kuala Lumpur

**SIDC CPE-APPROVED:
10 CPE POINTS**

Early Bird: RM1,660

Normal Fee: RM1,960

**including 8% SST*

Time Series Forecasting – Predicting the Future with Data



Module 1: Introduction to Time Series Forecasting in Capital Markets

- What is time series forecasting?
- Why forecasting matters in Malaysian capital markets: portfolio risk, equity/FX/interest rate trends, planning, budgeting, investor sentiment.
- Common forecasting components: trend, seasonality, noise, cycles.
- Use Case 1: Forecasting daily/monthly trading volumes and market turnover (Bursa, fixed income, FX).
- Use Case 2: Predicting fund inflows/outflows or AUM growth for asset managers.
- Hands-on: Explore sample datasets (e.g., KLCI, sector indices, FX trends) and identify trend and seasonality.

Module 2: Forecasting Techniques for Financial & Market Data

- Moving averages, exponential smoothing, ARIMA/ARIMAX basics, and AI-assisted forecasting.
- Choosing the right model based on market data characteristics.
- Understanding forecasting limitations and error metrics (RMSE, MAPE, tracking error).
- Use Case 1: Forecast short-term equity index trends or sector-level fund flows.
- Use Case 2: Project bond yield curve movements or credit spreads (for DCM desks).
- Hands-on: Build a simple forecast using moving averages and smoothing on equity/index data.

Module 3: Visualisation & Interpretation of Forecast Outputs

- How to interpret model output, confidence intervals, and forecast accuracy.
- Communicating forecasting insights to portfolio managers, investors, and regulators.
- Use Case 1: Visualising capital market volume forecasts with confidence bands.
- Use Case 2: Equity price trend projections with annotated catalysts and macro indicators.
- Hands-on: Build charts, annotate with insights, use AI to draft executive summaries for market outlook briefings.

Module 4: Scenario Analysis & Stress Forecasting

- How to perform scenario-based forecasting: “What if US Fed rate increases again?”
- Incorporating external variables: macro, policy changes, geopolitical events, and commodity prices.
- Use Case 1: Stress-test equity forecasts under geopolitical risk or OPR shocks.
- Use Case 2: Simulate bond market volatility due to inflation, OPR, or credit rating changes.
- Hands-on: Create scenario prompts to simulate market stressors (e.g., sudden drop in ringgit, rating downgrade).

Module 5: Generative AI as a Forecasting Companion

- How GenAI enhances forecasting and market narrative workflows.
- Using AI for feature identification, outlier detection, and narrative generation.
- Governance and compliance considerations for using GenAI in regulated capital markets.
- Use Case: AI-generated investment risk commentary and market outlook narrative (e.g., ChatGPT as a junior analyst assistant).
- Hands-on: Build a “Market Forecast Narrator Assistant” that generates daily/weekly commentary.

Module 6: Building a Forecasting Workflow for Your Capital Market Function

- Blueprint for a capital market forecasting process: data → model → validation → strategy.
- Documentation, audit trails, and governance for investment forecasting tools.
- Activity: Build a complete forecasting workflow for a selected capital market scenario (e.g., FX volatility or ETF flows).
- Deliverable: Summary of forecast results, risks, assumptions, and investment recommendations.
- Peer Review: Use a forecasting evaluation checklist aligned with capital market risk and compliance standards.

TRAINER'S PROFILE

The Trainer is the Lead Trainer and Data Science Lead where he designs and delivers interactive corporate training programs in AI, data science, and machine learning. He also spearheads the development of AI-driven frameworks and prototypes, enabling organizations to integrate emerging technologies seamlessly into their operations. With a versatile background across academia, entrepreneurship, and industry, he has previously lectured at UniRazak and served as a vocational trainer at New Era Institute of Vocational and Continuous Education (Kajang). He has also founded and led software development teams in fintech and edtech startups, drawing on his deep expertise in marketing, software engineering, and artificial intelligence to craft impactful, scalable solutions.

He brings extensive corporate training experience across sectors such as manufacturing, fintech, and financial services. He has led specialized upskilling programs for manufacturing giants, empowered fintech teams with AI automation and fraud detection tools, and conducted strategic workshops on data and AI adoption for banks and financial institutions. His cross industry exposure also includes roles in robotics and mechatronics engineering within the oil & gas and manufacturing sectors, including at Flextronics. As a consultant and coach, he has helped organizations such as Beyond Insights, Plus Minus Zero, and Watson-Marlow leverage data and AI to drive business transformation.

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REGISTRATION DETAILS

PARTICIPANT DETAILS

Name:
Position:
Department:
Contact Number:
Email:

Name:
Position:
Department:
Contact Number:
Email:

ADMIN DETAILS

Name:
Position:
Department:
Company:
Contact Number:
Email:
Address:

Payment Method: Direct Payment Claim HRD

Notes:

- Cancellations made less than 14 days before the training date or non-attendance on the day of training are non-refundable. Substitution is allowed.
- Once registration is confirmed, the client is fully liable for the course fee, regardless of whether payment is made directly or through the HRDC grant, and even if participants do not attend the training.
- Clients who opt for direct payment must ensure full payment is made before the training date.
- HRDC grant applications must be submitted and approved before the training day. The maximum claimable amount is RM1,750 per participant per day. Any shortfall between the approved grant and the course fee must be topped up by the client.
- Should the number of confirmed participants be too low to ensure a meaningful learning experience, Symphony reserves the right to postpone or cancel the training.