



# GIM Summer School Workshop On



## "Time Series and Panel Data Modeling and Forecasting: Using Eviews and STATA"

### 16-18 May, 2019

## At Goa Institute of Management (Association with The Indian Econometric Society (TIES))

### Introduction

Goa Institute of Management is organizing three days summer school workshop on "Time Series Panel Data Modelling and Forecasting: Using E-Views and STATA" during 16th -18th May 2019 at Goa Institute of Management, Sanquelim Campus, Goa. The objective is to provide depth understanding of applied time series and panel data techniques, and hands-on experience using EViews and STATA for modelling and forecasting.

### Syllabus

1. Statistical Background and Basic Data Handling; The structure of the Economic Data, working with Data. The Classical Linear Regression Model; Simple Regression, Multiple Regression.
3. Violating the Assumption of CLRM; Multicollinearity, Heteroskedasticity; Auto-correlation, Specifications.
4. Topics in Econometric, Dummy Variables; Dynamic econometric Models, Simultaneous Econometric Models and Structural Econometric Models.
5. Time series Econometrics; Non-Stationarity and Unit Root Test, Co-integration (JJ and ARDL) and Error Correction Models, ARIMA, ARCH, GARCH, GARCH-M, E-GARCH, GJR-GARCH, Multivariate GARCH and VAR.
6. Panel Regression, Panel Co-integration, Causality and VAR

### Pedagogy and For Whom

The pedagogy will have two major parts; 1. Theoretical Lessons of Various Time Series Panel data Modelling and forecasting. 2. Practical and Hands-on Session with E-Views and STATA

The workshop is designed for students, research scholars and faculty members.

### Participation and Accommodation

Maximum of 40 participants will be shortlisted for the workshop. The participants will be given a certificate on successful completion of the programme. No TA and DA will be provided to the participants.

Accommodation; Limited accommodation is available for about 35 delegates at the GIM campus on a first come and first served basis. For those who wish to stay outside the campus, we have tied up with hotels where arrangements can be made at a concessional tariff. For this arrangement, all the cost will have to be borne by the delegates themselves.

Resource Person and Venue; Resource persons from IIM, IIT, University of Hyderabad and GIM will deliver the lecture. The Workshop will be held at Goa Institute of Management, Sanquelim Campus, Poreim, Sattari, Goa.

### Important Dates & Registration Fee

1	Submission of Registration Form	April 20, 2019
2	Arrival for the Program	May 15, 2019
3	Date of the Workshop	May 16-18, 2019

#### REGISTRATION FEE :

1	Student/Research Scholar	Rs 5000
2	Faculty	Rs 6000
3	National Corporate	Rs 7000

Note: Registration fee includes accommodation, conference kit, special dinner, cultural evening and sight scene. (Note: those who want to stay in AC room, at GIM Guesthouse, they need to pay Rs 2000 per night)

Payment can be made through online in the following bank account details;

Name of the Account Holder: Goa Institute of Management

Account Number: 23611450000016

IFS Code: HDFC0002361

Bank: HDFC Bank (Sanquelim Branch)

Account Type: Saving Account

After the payment of registration fee, kindly fill and submit the registration form online through "Google Form" in the following link (Kindly do not send hard copy form);

<https://docs.google.com/forms/d/1I7VvOwtwFAU653VnZ4ud6ANJpNcF9ixJ3OUOMQtW8QU/edit>

### About GIM and TIES

Goa Institute of Management (GIM) strives for excellence in the management education and Research. GIM has four major flagship programmes i.e. PGDM, PGDM-Healthcare Management and PGDM-Big Data Analytics and an Executive PGDM (part time) to nurture future leaders. GIM has earned the both national and international accreditation for its quality in Teaching and research.

The Indian Econometric Society (TIES) is a registered society under Public Societies Registration Act, formed in 1960. It is one of the oldest and largest bodies of professional Econometricians and quantitative economists with more than 2000 members from all over India and abroad.

### Coordinator and Advisors

1. Dr. Chinmaya Behera, Coordinator-Summer School Workshop on "TSPDMF" 2019 Assistant Professor (Economics Finance) Goa Institute of Management, Goa Mobile: 9951385778, Email id; chinmayaeco@gmail.com and chinmaya@gim.ac.in
- Advisors; Dr. Ajit Parulekar (Director, Goa Institute of Management)
- Prof. Shashanka Bhide (President, TIES)
- Prof. N R Bhanumurthy (Secretary, TIES)
- Dr. K Shanmugan (Treasurer, TIES)

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