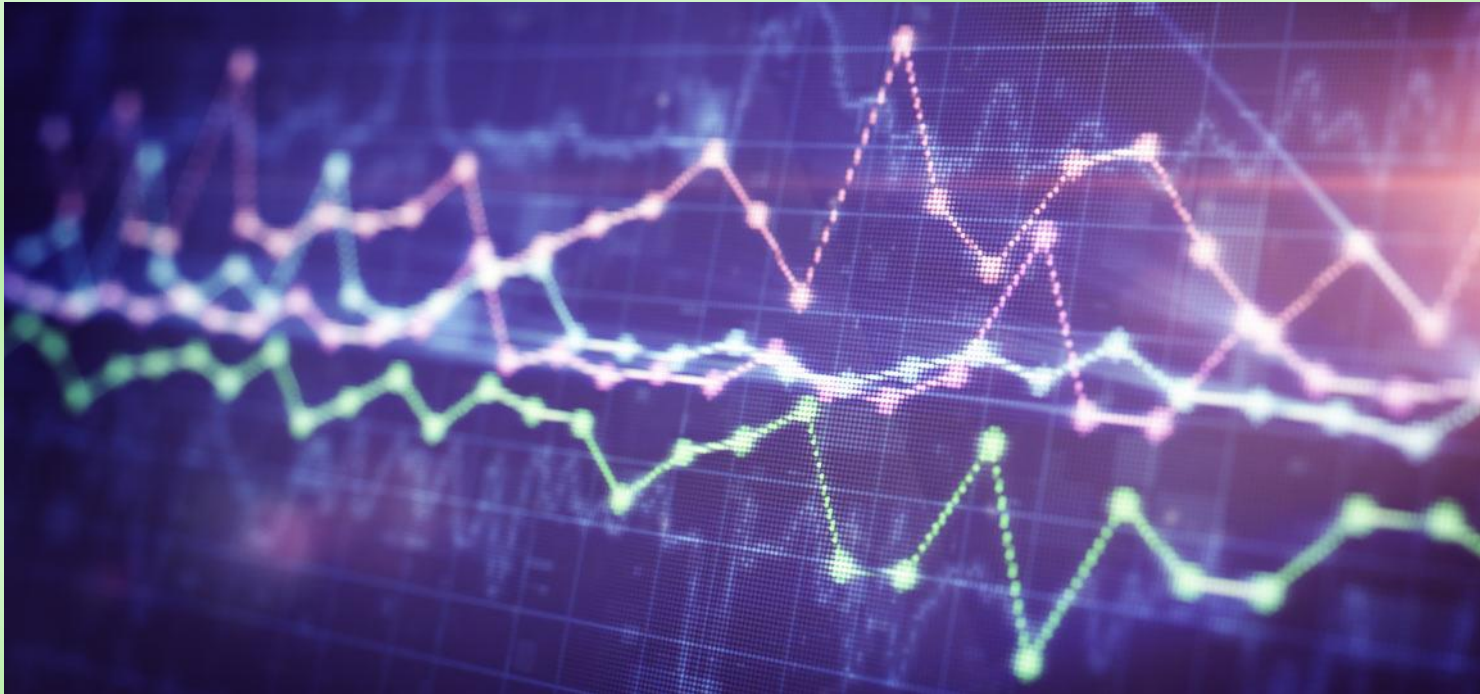


Seven-Day Workshop on Econometrics – Time Series & Panel Data Analysis

June 10 (Monday) to June 16 (Sunday) 2019



ORGANIZED BY:

MITTAL SCHOOL OF BUSINESS

AND

HUMAN RESOURCE DEVELOPMENT CENTER

LOVELY PROFESSIONAL UNIVERSITY, PUNJAB

BACK DROP AND RATIONALE

In this era of volatility, uncertainty, complexity and ambiguity, data based decisions have acquired great significance. One of the pivotal aspects of contemporary research is outcome orientation for societal development. Policy makers and strategic think tanks look upon the researchers for employing authentic data analysis techniques which help in predictive analysis based on historical data.

The econometric methods and tools are instrumental whenever there is a need of finding the stochastic relationship in mathematical format. Econometric methods can be used in multidisciplinary research involving areas like business, commerce, engineering, physical sciences, biological sciences, medical sciences, geosciences & agricultural sciences etc. The econometric tools are helpful in explaining the relationships among variables. So there is a dire need to equip the researchers and faculty members with econometric analysis techniques focusing on panel and time series data.

The present workshop has been designed keeping in view this important perspective. In this intensive, interactive and hands on workshop, the participants will get to learn the statistical forecasting and modelling tools.

LEARNING OUTCOMES

Participants will develop capacity:

- To examine the real-world problems using econometric techniques with the help of EViews
- To have advanced knowledge of unit roots and co integration in the context of panel data regression models.
- To apply linear and non-linear univariate techniques of time series models.

WHO CAN ATTEND

- LPU Research Scholars
- LPU Faculty, Alumni and Staff Members
- External Faculty & Research Scholars

PEDAGOGY

- Hands on experience on various models through EViews
- Exposure on how the statistical techniques have been used in various good research publications
- One on one coaching

WORKSHOP PREREQUISITES

- Basic knowledge of Research methodology will be an added advantage.
- **Software Required:**
 - EViews Version 8 and above (Trial Version may be provided)
 - Data Worksheets will be provided

RESOURCE PERSONS



Dr. S.K. Kashyap is Professor and Associate Dean in Mittal School of Business, LPU. He has more than 18 years experience with a blend of research, industry, administration and academia exposure. His PhD research work has used various types of advanced techniques of econometrics for analysis purpose. His research work has got published in various national and international journals including in Scopus enlisted journals with wide application of econometrics techniques like Econometric Modelling, Stationarity Analysis, Causality Analysis, Vector Auto regression, Variance Decomposition, Impulse Response Function, Co integration, ARCH, GARCH, EGARCH, PGARCH, TGARCH and many other advanced techniques. He has conducted various workshops including “Econometrics” in particular. He has participated in many academic events in India and abroad like national University of Singapore. He has mentored many management students who are working in some of the biggest Indian and foreign MNCs. He has also conducted statutory audits and researches of some of the largest Ministries and departments of Indian Government like Indian Railways, HUDCO etc. under

the aegis of the Office of Comptroller and Auditor General of India, New Delhi. Also has substantial Industry exposure in national and international organizations of repute.



Dr. C. P. Gupta is presently Professor in the Department of Financial Studies, South Campus, University of Delhi, Delhi. He is M.Com, M.Phil. (Finance), and Ph.D. (Finance) from Department of Commerce, Delhi School of Economics, University of Delhi, Delhi. He has teaching and research experience of more than 30 years. His areas of research, teaching and consultancy include Investment Decisions, Risk Analysis, Project Appraisal, Security Analysis, Fuzzy Decision Making and Financial Modeling. He is a life member of the Operational Research Society of India, Society for Capital Market Research and Development; and the Indian Financial Management Association. He has contributed a number of research articles in various Indian and international journals and he has few research based books to his credit. He guided a number of research students. He is involved actively in the training programmes of NTPC, ONGC, ABB, Sapient, EXL, IBM Daksh and others. He was a member of the Expert Group appointed by Government of India to Review Cost Accounting Record Rules and existing Cost Audit Report Rules. A member of Cost Accounting Standard Board constituted by ICWAI, New Delhi. He is Area Editor of Journal of Indian Business Research.



Dr. Dinesh Jaisinghani is currently working as an Assistant Professor in Fortune Institute of International Business, New Delhi. He is proficient in various softwares such as R and R Studio, EViews, Stata, SPSS AMOS, Gauss and Matlab. He is skilled in research methodologies like Time Series analysis, ARCH-GARCH, VECM, VAR, Panel Data Analysis, Dynamic Panel Analysis etc. He is an expert in data bases including Prowess, EMIS, Bloomberg, Reuters, Hoovers and Capitaline. He has published several research papers and case studies in reputed national and international

journals. He has conducted several workshops in advanced econometrics and time series analysis. He has also attended several conferences, seminars, and workshops. His primary area of research pertains to modelling financial performance using advanced econometrics and panel data analysis.

WORKSHOP SCHEDULE

Days	Session 1	Session 2	Session 3
Day 1	Introduction to Econometrics, Its Types, Why a Separate Discipline, Basic Terminologies	Types of data, Regression Analysis – Simple and Multiple Regression. Concepts of Heteroscedasticity, Multicollinearity and Autocorrelation	Hands on Session – Application of Data Files in E Views, Features of a Best regression Model using E Views
Day 2	Introduction to Time Series Analysis – Univariate	Stationarity and non-stationary in time series and Their Testing; ARIMA Modeling for forecasting	Basics of AR, MA, ARIMA modeling and Hands on Session
Day 3	Granger-Causality Analysis; Basics of VAR, and Cointegration (with EViews)	Variance Modeling; ARCH, GARCH and EGARCH models (with E Views)	Case Study based on GARCH models
Day 4	Introduction to panel data analysis; Different Formats of panel data; Basic Assumptions of Panel Data;	Fixed Effects Models; Assessing the model fit; Testing Various Assumptions of FEM; Limitations	Hands-on Exercise; Discussion of Research Papers

Day 5	Random Effects Models; Hausman Test; Assessing the model fit	Testing Various Assumptions of REM;	Hands-on Exercise on REM ;Discussion on Research Papers
Day 6	Introduction to Dynamic Panel Models	Dynamic panel estimation techniques	Hands-on Exercise on Panel
Day 7	Panel based Causality and Panel based Co-integration; Advances in Panel Data ;	Hands on Exercise, Doubt clearing , Post Training Evaluation and Valedictory	

IMPORTANT DATES AND REGISTRATION FEE

Participant Type	Registration Fee per participant	Registration Closes
LPU Associate : Research Scholar / Faculty / Alumni	Rs. 5650	31 st May 2019
External Research scholar	Rs. 5950	
External Participants	Rs. 6450	

Note:

- Course fee includes program kit, handouts, hospitality and certification.
- Online payment will be accepted up to 2nd June 2019
- Cash payment will be accepted for registered participants latest by 25th May, 2019 upto 4 p.m., subject to the availability of seats.
- Fee once paid is non-refundable.
- Accommodation can be arranged on request at subsidized rates.

HOW TO REGISTER

Step 1: Go to <http://www.lpu.in/academics/faculty-development.php>

Step 2: As a New user enter your particulars to Register/ Create an Account

Step 3: For Course Details click on “View brochure” in the “Courses available” Tab.

Step 4: Login to your Account created at the time of Registration. If Already registered, you can directly Login and access your account.

Step 5: Click on “Register” to register for the desired course available on the Home page.

Step 6: Select the appropriate participant group for registration. If Research Scholar, attach proof of Registration in M.Phil. or Ph.D. Program. If student, attach student ID card.

Step 7: Select the Payment mode and make payment accordingly.

MODE OF PAYMENT

- **Online Payment:** Net Banking/Debit Card/Credit Card
- **Cash Payment:**
 - Step 1: Register for the FDP;
 - Step 2: Download the Challan form;
 - Step 3: Submit the Challan Form and Cash in Division of Accounts Block 32-103 Window no. 1 from 09.00 am -04.00 pm

VENUE

Human Resource Development Center, Block 32-413, Lovely Professional University Campus, Jalandhar-Delhi G.T. Road, National Highway, Phagwara, Punjab 144411.

CERTIFICATION

Participation certificates will be awarded subject to meeting participation criteria i.e.100% attendance and Post training Evaluation

ABOUT THE HOST INSTITUTION Lovely Professional University has a mammoth ultra-modern high-tech campus sprawling along the National Highway No.1 at the entry of Jalandhar City. Lovely Professional University is acclaimed for academic excellence, range of programme offerings, the inspiring quality and breadth of its academic programmes and research initiatives. It has established uniqueness through its world class pedagogy, creative work, leadership skills, nurturing faculty and providing support needed in achieving career goals.

Human Resource Development Center (HRDC) is an entity established under the aegis of Lovely Professional University for professional development of staff. The Center is responsible for planning, organizing, implementing, monitoring and evaluating the staff development programs as per the desired standards of quality intended to be delivered. A variety of Faculty Development Programs are conducted to enhance the quality of teaching and research. The Programs are specifically designed to master state of the art developments in course content, pedagogy and research methods. Training Programs are conducted by eminent resource persons from nationally and globally reputed institutions. LPU is the Local Chapter for National Programme on Technology Enhanced Learning (NPTEL), offered by seven premier IITs and IISC Bangalore with support from Ministry of HRD, Govt. of India. LPU has been awarded AAA rating by NPTEL, a status accorded to the top ten chapters.



ORGANIZING COMMITTEE

PROGRAM CONVENERS

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