UDHAMPUR CAMPUS, UNIVERSITY OF JAMMU

INVITATION

Dear Participant

Greetings from Udhampur Campus, University of Jammu!

At the outset, we are pleased to announce that Udhampur Campus, University of Jammu Garnai Lotta is organizing workshop on "Time Series Econometrics" from 17th to 21st December, 2018 to be held at Seminar Hall, Department of Commerce, University of Jammu, and Jammu.We welcome participants from all over India and encourage you all to join us for the workshop, to enhance your knowledge in the application of econometric techniques.

The objective of the workshop is to train the scholars, researchers and faculty members in Time Series Analysis using Stata Software pursuing research in Economics, Management and Commerce. The workshop will start with basics of Time Series Analysis and will lead to the advance level of Time Series Analysis.

The resource persons of the workshop will include eminent faculty- Dr. Rajendra N. Paramanik, Department of Humanities and Social Sciences, IIT Patna Dr. Sourabh B.Paul, Department of Humanities and Social Sciences, IIT, Delhi.

Interested participants are requested to register in the workshop before 30th November, 2018. The registration fee of the workshop is Rs. 3000. The number of seats in the workshop are 40 and all the applications will be entertained on first come first serve basis.

The fee is to be deposited in favour of Rector, Udhampur Campus, University of Jammu and you are also required to communicate the details to us through confatuc@gmail.com

The bank details are given as under:

J&K Bank Account No: 0028040500000291
IFSC CODE: JAKA0UDMPUR
MICR CODE: 182051001

Outstation participants will be provided accommodation at the main campus with additional charges.

Please find attached copy of program schedule and registration form. Participants are requested to bring their own laptops. The practical session will be conducted using Stata software

For any further information please email us at confatuc@gmail.com or contact us at 70064-59842, 96228-20757

We will soon contact you for future deliberations.
Warm Regards
Organizing Committee

UDHAMPUR CAMPUS, UNIVERSITY OF JAMMU

ONE WEEK WORKSHOP ON TIME SERIES ECONOMETRICS
DEC 17-21 , 2018

VENUE: SEMINAR HALL, DEPARTMENT OF COMMERCE, UNIVERSITY OF JAMMU, JAMMU, JAMMU

REGISTRATION FORM

NAME	
GENDER (Put a Tick Mark)	**MALE** **FEMALE**
CATEGORY	**RESEARCH SCHOLAR** **FACULTY**
	PRACTITIONER/ INDUSTRIALISTS
INSTITUTION ADDRESS	
ACCOMODATION REQUIRED	**YES** **NO**
EMAIL-ID	
MOBILE NO	
CORRESSPONDENCE ADDRESS	
REGISTRATION FEE @ Rs. 3000.00	To be deposited online in the favour of Rector, Udhampur Campus, J&K Bank Account No: **0028040500000291** **IFSC CODE:** JAKA0UDMPUR **MICR CODE:** 182051001

I here by submit my application form and recommendation of Research Guide/Head of the Institute/Department/College for consideration.

Place:
Date: **Signature of the participant**

UDHAMPUR CAMPUS, UNIVESITY OF JAMMU

5 DAYS WORKSHOP ON "TIME SERIES ECONOMETRICS"

(17^{TH} DECEMBER 2018 TO 21^{ST} DECEMBER 2018)

VENUE: SEMINAR HALL, DEPARTMENT OF COMMERCE, UNIVERSITY OF JAMMU

Date	Session	Topics
17.12.18 **Day-1**	Session- 1-2 Session-3-4	Introduction to Econometrics: Classical Regression Equation Model; Relaxing the Assumptions of the Classical Model; Model for Discrete Choice: Estimation and Inference in Binary Choice Models; Probit and Logit Models. Introduction to stationary time series: ARMA, limit theory for stationary time series, causal relationships, Heteroskedasticity and Autocorrelation consistent
18.12.18 **Day-2**	Session- 5-6 Session-7-8	Frequency domain analysis: Spectra; filters; transforms; nonparametric estimation. Model selection and information: Consistent estimation of number of lags, discussion of non-uniformity and post-selection inferences Multivariate Stationary Analysis: VAR: Definition, estimation: OLS, ML, Granger causality, impulse response functions and variance decompositions
19.12.18 **Day-3**	Session-9-10 Session-11-12	Structural VARs: Identification, short term restrictions, long-term restrictions; VAR and DSGE models; World decomposition, fundamentality of shocks, do long-run restrictions identify anything Factor model and FAVAR: Motivation, principal components, choosing number of static and dynamic factors, structural FAVAR, *Instrumental Variables* regression with factors
20.12.18 **Day-4**	Session-13-14 Session-15-16	Univariate Non-Stationary Processes: Asymptotic theory of empirical processes; Univariate unit roots and near unit root problem: Unit root problem, unit root testing, confidence sets for persistence, tests for stationarity. Structural breaks and non-linearity: Testing for breaks with known and unknown dates, multiple breaks, estimating number of breaks
21.12.18 **Day-5**	Session-17-18 Session-19-20	Multivariate Non-Stationary: Multivariate unit roots and co-integration: Estimating cointegration relations, canonical form; Persistent regressors (prediction regression): Limit theory, Stambaugh correction, nuisance parameter problem, conservative procedures, conditional procedures Model for Panel Data: Introduction to Panel Data Econometrics; Panel Data Econometrics (Fixed Effects, Random Effects); Dynamic Panel Data Models

Note:

1. There will be two sessions in a day:
   - Morning Sessions (I&II) : 9:45:1:15
   - Tea Break: 11:15-11:30
   - Post Lunch Sessions (III&IV): 2:00-5:15
   - Lunch Break: 1:00-2:00
   - Tea Break: 3:30-3:45
2. Stata Software will be used for the practicals.

3. Participants are required to bring their own laptops.