

Post Graduate Department of Economics
University of Kashmir, Hazratbal, Srinagar-190006



**Ten days Workshop on Basic and
Applied Econometrics**
of

The Indian Econometric Society (TIES).

**Organized by Department of Economics, University of Kashmir, Srinagar
during 24 May – 02 June 2016**

Course Description:

The Department of Economics, University of Kashmir, Srinagar is organizing “*Ten days Workshop on Basic and Applied Econometrics*” during 24 May – 02 June 2016. This workshop is designed to acquaint the participants with the use and application of econometric techniques for analysis and use of data for better and comprehensive interpretation, to give a thorough exposure on both quantitative as well as qualitative data and modeling.

Alongside hardcore theoretical discussions, the emphasis would be on the practical mode of teaching which will help the participants to learn the technicalities for handling software for data analysis in a systematic manner. Thus the schedule is prepared in a manner wherein a topic wise discussion on theory followed by thorough practical sessions. The participants will get training on STATA and other relevant software packages like R and EViews. Hopefully, by the end of the program they will be able to develop their conceptual clarity regarding econometric modeling and practical knowledge to run the software for analysis and interpreting the data for their research. Outcome evaluation of the workshop will be ensured by conducting a test at the end of workshop as well as continuous participant feedback during the course of the workshop.

Objectives:

This workshop is aimed at developing a clear understanding of principles of econometrics in theory and practice. Emphasis will be on estimation, inference and model building alongside applications of the same using relevant software packages. Thus, the primary objective is to impart training on how to carry out simple but valid data analysis on economic data i.e., how to choose the right method and build the right model to draw reliable and meaningful conclusion.

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Course Outline:

1. Introductory Session: Applied Statistics (4:45 hrs)
2. Introductory Session: Econometrics (3:25 hrs)
3. Econometric Estimation: (2:50 hrs)
4. Econometric Inference: (5:75 hrs)
5. Multicollinearity: (3:25 hrs)
6. Heteroscedacity: (2:50 hrs)
7. Autocorrelation: (3:25 hrs)
8. Model Specification And Diagnostic Testing: (3:25 hrs)
9. Qualitative Modeling: (7:00 hrs)
10. Simultaneous Equation Models: (3:75 hrs)
11. Econometric Analysis of Time Series data: (3:25 hrs)
12. Stationarity: (3:25 hrs)
13. VAR: (3:25 hrs)
14. Some Current Topics in Econometrics
15. Hands on training Sessions: (10:25 hrs)

Who should apply?

The course is open to Research Scholars (MPhil / PhD) and Faculty members in **Economics** of the Universities and Colleges in India.

Young scholars (including teachers) engaged in research, having MPhil/PhD degree (or registered for PhD) in Economics may apply. A background of Statistics, Mathematics and Econometrics will be preferred.

Application Requirement:

Applicants should send a short CV and a statement of purpose (with respect to participation in the Workshop) and evidence of prior/ ongoing work. PhD students will also have to send a brief outline of their proposal (not exceeding 2000 words) including the research questions and methodology, along with a statement about the current status of PhD. Selection will be made on a merit basis.

A personal Laptop is a must for each participant.

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Registration Fee: **Rs 3,000/- (Rs Three Thousand Only)**

Important Dates:

Last date for receipt of Application form ***April 30 2016***

Selected candidates will be intimated by ***May 05, 2016***

Last date for receipt of fee by selected candidates ***May 10, 2016***

Selection Process:

The number of seats are 35. The last date for receipt of application is April 30 2016. Interested candidates should apply with attached application form along with complete bio- data to Javaid Iqbal Khan (e-mail khanjavaid.ku@gmail.com).

The applications will be scrutinized by an expert committee and acceptance or rejection will be notified to the candidates by May 05, 2016

Selected candidates are to deposit the course fee on or before May 10, 2016 by way of Demand Draft, drawn in favour of Departmental Seminar Account (Head Department of Economics, KU). The Draft should be send to the course coordinator Javaid Iqbal Khan, Assistant Professor, Department of Economics, University of Kashmir, Hazratbal Srinagar-190006.

Lunch and Tea will be provided to the participants during the course period.

Accommodation:

Efforts will be made to provide subsidized accommodation to the outstation participants on a twin sharing basis in the university guest house.

Organizing Committee:

Prof. Effat Yasmin
(Head of the Department)

Ms E Mariam
Mr. Zahid Gulzar

Mr. Javaid Iqbal Khan
Dr. Sakeena Rather
Mr. Aijaz Ahmad
Mr. Mushtaq Ahmad


Course Coordinator

Javaid Iqbal Khan
Assistant Professor
Department of Economic
University of Kashmir, Srinagar 190006
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Mob: 9419153344, 9469110688.

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Participants Details

Name

Institution/Department:

Designation:

Date of Birth:

Gender (Male/Female)

Address for Communication

Mobile/Tel No

Email

Educational Qualifications (Please attach detailed CV)

Whether Phil/PhD or Faculty Member /Professional :

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Research Topic:

(Give brief outline (not exceeding 2000 words) including the research questions and methodology)

Statement of purpose (with respect to participation in the Workshop)

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Name and contact number of person in case of emergency

Registration fee details: (To be filled after selection):

Amount: (in words) **DD No:**

Name of Bank:

Date:

Accommodation required (please tick): Yes/No

If yes date and time of arrival-----

Date and time of departure-----

Date:

Place:

Signature of the applicant

Recommendation of the Supervisor/ Head (with office Seal)