



MSE Madras School of Economics

Post Graduate Teaching & Research in Economics & Finance

Certificate Program in

Advanced Panel Data and Time Series Models

A THREE-DAY ADVANCED ECONOMETRIC PROGRAM TO
ENHANCE YOUR EMPIRICAL RESEARCH COMPETENCIES



FEBRAURY 14-16, 2018

MSE CAMPUS, KOTTURPURAM, CHENNAI 600 085

LAST DATE TO APPLY: JANUARY 24, 2018

For details, please write to shanmugam@mse.ac.in

For over a decade, the MSE has been at the forefront of economics, environment and financial research in South Asia. The MSE ecosystem boasts of a network of eminent institutions and academicians that are pushing the frontiers of economic, environment, and financial policies and practice in the region. In its quest to promote excellence and rigor in quantitative research, the MSE is pleased to announce a Certificate Program on **'Advanced Panel Data and Time Series Models'**

About the Program

With the growing importance of quantitative research methods, the 'Certificate Program on Advanced Panel Data and Time Series Models' is our endeavor to provide researchers and practitioner rigorous **hands-on training** in advanced research methods/techniques with econometric softwares. The broad objectives of the program are to enrich participants' understanding of advanced econometric methodologies related to panel and time series data and build their capacity to use these advance techniques through rigorous research and computer softwares.

Resource Persons:

Dr. (Ms.) Jaya Krishnakumar
Professor of Econometrics
Geneva School of Economics and Management
University of Geneva, Switzerland
and

Dr. K.R. Shanmugam
Professor, Madras School of Economics
Behind Government Data Centre, Kotturpuram
Chennai 600 085 (India).

Program Objectives

- Build a strong foundation in the quantitative research methods commonly used in applied research
- Develop computing skills of advanced panel data and time series model using econometric soft wares
- To offer a platform for interaction, networking and knowledge dissemination among scholars and researchers interested in empirical research, particularly advanced panel data and time series techniques

About MSE

Established in 1993, the Madras School of Economics (MSE) is a leading (non-profit and non-Governmental) academic institution in the country under the guidance and leadership of Dr. C. Rangarajan (former Chairman of Economic Advisory Council to former Prime Minister and former Governor of RBI).

In its 25- year long existence, it has established itself as a Centre of Excellence in post-graduate teaching and research in economics and finance in the country. It was recognized as a Centre of Excellence in Environmental Economics and ENVIS Centre by the Ministry of Environment and Forests, Government of India.

MSE is unique as it is the only institute in the country offering five Post Graduate Degree Programs related to Economics/finance/environment and an Integrated MA program jointly with CUTN, Thiruvavur. As MSE adopts quantitative, data driven and analytical approach, these programs attract students from all over India seeking a top class P.G. degree. Students of these programs are well placed every year.

It has established a dedicated Research Centre "Decision Science Lab". It has completed many research projects funded by many prestigious national and international agencies. MSE faculty publish high quality research articles in various national and international Journals. MSE's working papers, monographs, occasional papers and dissemination papers and more details of MSE publications can be downloadable from <http://www.mse.ac.in>.



Contents

Day 1: 14th Feb 2018

Session 1: 10.00 a.m. -1:00 p.m. Static and Dynamic Panel Data Models

Session 2: 2:00 p.m. - 5:00 p.m. Practical session with applications

Day 2: 15th Feb 2018

Session 3: 10:00 a.m. - 1:00 p.m. Time Series Models – Stationarity - ARMA, VAR, Non-Stationarity/Unit Roots, Co-integration, VECM

Session 4: 2:00 p.m.– 5:00 p.m. Practical session with Applications

Day 3: 16th Feb 2018

Session 5: 10:00 a.m. - 1:00 p.m. Panel Unit Roots, Panel Cointegration, Panel VAR/VECM

Session 6: 2:00 p.m.– 5:00 p.m. Frontier Models for Panel Data with applications

Important Information & Dates

Venue: **MSE Campus, Kotturpuram, Chennai 600 085**

Program Dates: **February 14-16, 2018**

Course fee: **INR 5,000 for Academic person and INR 7,500 for non academic person**

Program Co-ordinator: Dr. K.R. Shanmugam, MSE

Last date to Apply: **January 24, 2018**

Last date for notifying short listed candidates: **January 29, 2018**

Last date for paying the registration fees: **February 7, 2018**

For further details please write to shanmugam @mse.ac.in or contact Dr. Shanmugam: **(0) 9444127681**

Who Should Apply: Faculty members and registered Ph. D scholars of academic institutions and Researchers/Senior managers of non-academic institutions like central bank, bank, corporates etc., who are interested in advance empirical research with basic econometric skill and practical experience in handling econometric soft wares like STATA and Eviews.

Eligibility Criteria: Since the program will have limited seats, participants will be shortlisted by MSE and selected participants will be notified in due time. Participants with a proven record of employing econometric techniques with software knowledge will be given preference. All participants are expected to bring a laptop with at least a lower version of STATA, EVIEWS installed.

How to Apply: Interested candidates should fill in the **registration form** and send a scanned copy of the duly filled form to shanmugam@mse.ac.in on or before January 24, 2018. Selected candidates will be notified by January 29, 2018 and must register themselves by paying the registration fees through Demand Draft by February 7, 2018. Participants can also pay the registration fees online through NEFT and should mail the scan/printout of the payment details on or before February 7 to shanmugam@mse.ac.in

Registration Fees: The registration fee is INR 5000 per participant from academic institution and INR 7,500 per participants from non-academic institutions. Registration fee includes working lunch, refreshments, program kit and course materials, and a certificate on completion of the course. Registration fees can be paid either through Demand Draft drawn in favor of “Madras School of Economics”, payable in Chennai or through online transfers using NEFT.

Beneficiary Name: MADRAS SCHOOL OF ECONOMICS

Bank Name &Branch: Union Bank of India, St. Michael’s Academy Adyar Branch, Chennai.

Bank Account Number: 570202010005993

IFSC Code: UBIN0557021

MICR Code: 600026039

Swift Code: UBININBBOMD

Demand Draft

Demand draft drawn in favor of “Madras School of Economics”, payable in Chennai. It should be sent to: Dr. K.R. Shanmugam, The Program Coordinator, Certificate Program on Advanced Panel Data and Time Series Models, Madras School of Economics, Behind Government Data Centre, Kotturpuram, Chennai 600085, Tamil Nadu (India)

Travel and Accommodation

Participants will have to make their own travel arrangements and travel expenses will not be reimbursable. All participants will also have to make their own accommodation arrangements. MSE will provide working lunch, refreshment, study material or CD with all ppts, data, program etc. Participants are expected to come with your own laptop (otherwise MSE will arrange with small charge) loaded with Eviews and STATA.

Certification

On completion of the program, participants will receive a certificate of participation from MSE.