



Workshop on
Time Series Modeling and Applications

By

Prof. Jaya Krishnakumar
(University of Geneva, Switzerland)

25th March to 27th March, 2011

Coordinator

Dr. Madhuri Malhotra
Assistant Professor
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Canara Bank Auditorium
Madras School of Economics
Gandhi Mandapam Road
Chennai 600 025

Madras School of Economics (MSE) is a premier institute of higher education and research in Economics in India. MSE offers post graduate courses leading to M.Sc. Degree in economics, financial economics, actuarial economics, applied quantitative finance and environmental economics. Dr. C Rangarajan is the Chairman and Dr. D K Srivastava is the Director of the Institute.

About the Workshop

The objective of this workshop is to provide latest developments in the field of theoretical and empirical time series methods with a focus on Multivariate Models for stationary and non-stationary time series. The lectures will be supplemented by hands-on instructions on empirical applications using relevant software. The workshop will be offered by Prof. Jaya Krishnakumar of the University of Geneva.

Targeted Participants

Graduate students, teachers, researchers, analysts, managers, and consultants from

- ✚ Academic and research institutions focused on applying the latest analytical tools in Economics and Statistics
- ✚ Banks and other financial institutions
- ✚ Corporate and consultancies
- ✚ Companies involved in stock and equity market research

Day 1: 25th March 2011

Opening Session (10.00 am to 01.00 pm):

Tea Break (11.30 am to 11.45 am)

- ✚ Univariate Models with Stationary Time Series

(Stationarity, Invertibility, AR, MA, ARMA, ACF, Estimation and Forecasting)

Lunch Break (01.00 pm to 02.00 pm)

Post Lunch Session (02.00 pm to 05.00 pm):

Tea Break (03.30 pm to 03.45 pm)

- ✚ Multivariate Models with Stationary Time Series: SEM, VAR, SVAR.

Day 2: 26th March 2011

Morning Session (10.00 am to 01.00 pm):

Tea Break (11.30 am to 11.45 am)

- ✚ Multivariate Models with Stationary Time Series: Multipliers and Impulse Response Functions

Lunch Break (01.00 pm to 02.00 pm)

Post Lunch Session (02.00 pm to 05.00 pm):

- ✚ *Tea Break (03.30 pm to 03.45 pm)* Non-Stationarity and Unit Roots

Day 3: 27th March 2011

Morning Session (10.00 am to 01.00 pm):

Tea Break (11.30 am to 11.45 am)

- ✚ Cointegration and Vector Error Correction Models (VECM)

Lunch Break (01.00 pm to 02.00 pm)

Post Lunch Session (02.00 pm to 05.00 pm):

Tea Break (03.30 pm to 03.45 pm)

- ✚ ARCH/GARCH Models

Closing Session

About the Instructor

Professor Jaya Krishnakumar

(jaya.krishnakumar@unige.ch) is a full professor of Econometrics at the Department of Economics, University of Geneva, Switzerland. She has been associated with a number of

institutions in Switzerland and abroad, as invited professor for Masters and Ph.D. courses. Her research interests include panel data econometrics, econometrics of non-stationarity and cointegration, multivariate econometric modeling, human development, poverty, inequality and health economics.

She has publications in international econometrics/economics journals such as *Econometric Theory*, *Journal of Econometrics*, *Oxford Bulletin of Economics and Statistics*, *Journal of Public Economics*, *Health Economics*, *Journal of Human Development and Capabilities*, *Social Indicators Research*, *World Development* and in books (both as author and editor) in collections such as *Lecture Notes in Economics and Mathematical Systems* (Springer), *Contributions to Economic Analysis* (Elsevier) and chapters in textbooks/handbooks published in the series *Advanced Studies in Theoretical and Applied Econometrics* (Kluwer Academic, Springer). She is a referee in several top journals, has led various research projects with external funding and regularly serves as an external expert for evaluating research proposals and projects.

Date and Venue

Friday 25th March to Sunday 27th March 2011.
Canara Bank Auditorium, Madras School of Economics, Gandhi Mandapam Road. Chennai 600 025

Course Fees

The Course fee includes Tea, Lunch & Course Material and charged as follows

- + General participants - INR 3500
- + University and College Teachers - INR 2500

+ Post-Graduate Students – INR 1500

Applications should include a letter from Department/ Company Head, curriculum vitae and the course fee. Fees should be paid through a crossed demand draft in favor of 'Madras School of Economics' payable at Chennai. We request participants to arrange for accommodation and travel at their own costs. Limited accommodation is available at MSE Guest House. Participants requiring guest house accommodation shall make a request. Reservation will be done on first come first served basis. Per day charges will be Rs. 500 on twin sharing basis.

Note: Participants are requested to bring their own laptops with STATA loaded (running Windows XP or higher version).

Contacts

For registration and enquiries related to course content and eligibility, send an email to Dr. Madhuri Malhotra at

Important Date:

+ Application Deadline– **20th March 2011**

Mailing Address:

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Please mark the envelope with

Time Series Modeling and Application Workshop, March 2011



**Workshop on Time Series Modeling and Applications
March 25-27, 2011**

1. Full Name (in Block Letters): _____
2. Designation: _____
3. Department: _____
4. Organisation: _____
5. Address: _____
6. Phone No.: Landline: _____ Mobile: _____
7. Fax No: _____
8. E-mail: _____

10. Details of Registration Fee:

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Amount: _____
DD: _____
Bank: _____
Date: _____

(Signature)

Please courier/ fax / email your nominations to:

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