



Workshop on Time Series and Panel Data Modeling and Applications

December 14th and 15th, 2012

Workshop Coordinator

Dr. Madhuri Malhotra
Assistant Professor
Madras School of Economics
Email: workshop@mse.ac.in



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. K. R. Shanmugam 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 and panel data models. The lectures will be supplemented by hands-on instructions on empirical applications using relevant software. The workshop will be offered by experts in the field of econometrics here at MSE.

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: December 14th, 2012

Session 1: 9.30 am. to 1.00 pm.

Univariate Models: Stationarity, ARIMA, other forecasting models with computer applications

Lunch Break (01.00 pm to 02.00 pm)

Session 2: 2.00 pm. to 5.30 pm.

- Univariate Models: ARCH and GARCH Models

Day 2: December 15th, 2012

Session 1: 9.30 am to 1.00 pm

- Multivariate Models: VAR, VECM, Cointegration
- *Lunch Break (01.00 pm to 2.00 pm)*

Session 2: 2.00 pm to 5.30 pm

- Panel Data Models

Date and Venue

Friday 14th December and Saturday, 15th December 2012. Madras School of Economics, Gandhi Mandapam Road. Chennai 600 025

Course Fees

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

- Universities and College Teaching faculties- INR 6,000
- Research Scholars and Post Graduate Students – INR 3,000
- Industry and Bank Professionals– INR 15000

Fees should be paid through a **crossed demand draft** in favor of '**Madras School of Economics**' payable at Chennai on or before 12th December, 2012. We request participants to arrange for accommodation and travel at their own costs. Limited, paid accommodation is available at MSE Guest House.

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

Contacts

For registration and other enquiries please contact
Dr. Madhuri Malhotra at

workshop@mse.ac.in

Mailing Address:

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Phone: +91 044-22300304, Ext: 220 / 206
Mobile: +91 9500075372

Please mark the envelope with

**Time Series and Panel Data Modeling and
Application Workshop, December 2012.**

Resource Persons

Prof. K. R. Shanmugam is currently the Director and Professor at Madras School of Economics (MSE). His areas of specialization are: Public Finance, Macro-modeling, Applied Econometrics and Environment. He has been teaching various courses for Master's students at MSE since 1995. He has done more than 25 projects sponsored by DFID, UNDP, Ministry of Finance, Union Planning Commission, Reserve Bank of India, Australian Centre for International Agricultural Research etc. He has edited four books jointly with others and published about 40 research articles in various refereed journals. He has been the resource persons for many workshops and training programs organized by SANDEE, Reserve Bank Staff

College, etc. His professional activities include (i) Life Member of Indian Econometric Society (TIES) and Knowledge Forum (ii) Served as Treasurer of TIES during 2001-2006, (iii) Served as Member of Board of Studies a) Humanities & Social Sciences, Anna University (2006), (b) PSG college of Arts and Science, and (c) Social Sciences, Goa University (2008), (iii) Currently Member of Board of Studies, Social Sciences, VIT, and Member of Board of Studies in Economics (PG), University of Madras, (iv) Member, Committee on Fixation of Fee in Self Financing Professional Colleges, Government of Tamil Nadu (2011-12), (v) Member, Working Group on Macroeconomic Issues and Financial Resources, State Planning Commission, Tamil Nadu (2011-12), (vi) Non Official Member, Central Direct Taxes Advisory Committee, Ministry of Finance, Government of India.

Dr. Kausik Chaudhuri is currently Senior Lecturer at the Leeds University Business School, UK and Professor at Madras School of Economics, India. Prior to this, Dr. Chaudhuri was at Indira Gandhi Institute of Development Research, India. He had many visiting positions including University of Sydney, University of New South Wales, National Institute of Public Finance and Policy, Indian Statistical Institute. After his Ph.D. he had worked at the World Bank as a consultant.

Dr. Chaudhuri's current research interest is in Applied Econometrics, Financial Econometrics, Development Economics, and Political Economy. He has published around 38 papers in refereed journals including Journal of Money, Credit and Banking, Journal of Development Economics, Journal of Banking and Finance, Journal of Development Studies, Social Indicators Research, Journal of Emerging Market Finance, Applied

Economics, Economic Record, Economic Letters, Journal of Policy Modeling, and B.E. Journals in Macroeconomics. He is at present Associate Editor of India Macroeconomics Annual and in the Editorial Board of Macroeconomics and Finance in Emerging Market Economies. Dr. Chaudhuri received the Mahalanobis Memorial Award (National) for the year 2010 awarded by Indian Econometric Society, 2010. This award is in memory of the late Professor P.C. Mahalanobis and be awarded once in two years to an Indian who is not above the age of 45 years at the time of the award and who has made outstanding contributions to quantitative economics.

Dr. Brinda Viswanathan has research and teaching experience for the last 13 years. She obtained her PhD in Development Policy from Indira Gandhi Institute of Development Research, Mumbai after completing her MSc. in Statistics from IIT Kanpur. Prior to joining Madras School of Economics as a faculty she spent a year and half as post doctoral fellow at the Center for Development Economics (Delhi School of Economics). She has been teaching several courses in quantitative economics and development economics for post-graduate students at MSE. Her research interest is in the broad area of development economics and applied econometrics and has published in several national and international journals. She has worked on research projects funded by international agencies and government organizations on issues like small area estimation of poverty in India, vulnerability assessment and migration and climate change.



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December 14th -15th, 2012**

1. Full Name (in Block Letters): _____

2. Registration Category (Tick Mark any one)

- University /College teaching faculty _____
- Research Scholar/ Post Graduate Student _____
- Industry / Bank Professional _____

3. Department: _____

4. Institute / Organization: _____

5. Mobile: _____

6. E-mail: _____

Fees should be paid through a crossed demand draft in favour of 'Madras School of Economics' payable at Chennai.

Amount: _____

DD: _____

Bank: _____

Date: _____

Please email your Registration form to:

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Chennai 600025
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