

Madras School of Economics is a premier institute of higher education and research in economics in India. The Ministry of Environment and Forests has designated MSE as a Centre of Excellence in 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 cover important econometric models and methods for Panel Data and present applications.

Panel Data Econometrics deals with modelling, estimation techniques and inference procedures in the presence of observations obtained over multiple time periods for the same set of individuals, households, firms or any other statistical units. Cross-country observations over several years also qualify as panel data sets.

The first part of the workshop will discuss the fundamental panel data models and their applications. The second part of the workshop will cover two specific extensions dealing with dynamic models and discrete choice models.

The workshop will be offered by Prof. Jaya Krishnakumar (University of Geneva and Visiting Professor, MSE) and coordinated by Dr. Brinda Viswanathan.

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 consultancy firms
- ✚ Government departments
- ✚ Non-governmental organisations

Opening Session (10.00 am to 01.00 pm):

- ✚ Introduction to Panel Data Models
- ✚ Pooled and Fixed Effects Models

Post Lunch Session (02.00 pm to 05.00 pm):

- ✚ Random Effects Model
- ✚ Testing for panel effects, Hausman Test
- ✚ Empirical examples

Day 2: 24th July 2010

Morning Session (10.00 am to 01.00 pm):

- ✚ Practical Session-1
- ✚ Dynamic Panel Data Models

Post Lunch Session (02.00 pm to 05.00 pm):

- ✚ Discrete Choice Panel Data Models
- ✚ Practical Session-2

Break Timings

*Tea Breaks: 11.30 am to 11.45 am and
03.30 pm to 03.45 pm*

Lunch Break: 01.00 pm to 02.00 pm

About the Instructor

Professor Jaya Krishnakumar is a Visiting Professor at Madras School of Economics, Chennai and is a full professor at the Department of Econometrics, University of Geneva and currently the Director of the Department. She has been associated with many universities and international institutions

as invited professor for Masters and Ph.D. courses and has been giving special lectures for the M.Sc. course in Applied Econometrics at MSE, since 2006.

Her research interests include panel data econometrics, econometrics of non-stationarity and cointegration, multivariate econometric modeling, consumption analysis, health economics, poverty, inequality and human development.

Her publications include articles in well known international econometrics/economics journals such as *Journal of Econometrics*, *Econometric Theory*, *Health Economics*, *World Development*, *Journal of Human Development*, *Social Indicators Research*, 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.

Dr. Brinda Viswanathan is a faculty at the Madras School of Economics and teaches several courses in quantitative economics for post-graduate students. Periodically she also gives invited lectures on econometric applications to post-graduate students and college teachers of other institutions. Her research interest is in the broad area of development economics and applied econometrics. She has published in several national and international journals and contributed to edited book volumes.

Dr. Brinda is the course coordinator for this program and shall be assisting Prof. Jaya in the practical sessions.

Date and Venue

23rd (Friday) - 24th (Saturday) July 2010.
Canara Bank Auditorium, Madras School of Economics, Gandhi Mandapam Road, Chennai 600 025.

Course Fees

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

- ✚ General participants – Rs. 3500
- ✚ University and College Teachers – Rs. 1500
- ✚ Post-Graduate Students – Rs. 800

We request participants to arrange for travel at their own costs.

Accommodation

Accommodation will be provided for about 20 (twenty) participants with preference to students. All other participants have to make their own arrangements for stay. The additional charges for residential accommodation are:

Double occupancy room charges at Rs.100/- per person per night and is available for up to three nights (22nd, 23rd and 24th). Additional charges for dinner will be Rs. 75/- per person per night and is optional.

Computing Facilities

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

Those who are unable to bring a laptop, a desktop shall be provided to be shared by two participants. The additional charges will be Rs. 350 per participant.

Registration

Applications should include a letter from Department/Company Head, curriculum vitae and the course fee.

If additional facilities (accommodation /dinner/ computer) are required please add those charges to the course fee.

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

Contacts

For registration, enquiries related to course content and eligibility, send an email to Brinda Viswanathan at mse_research@mse.ac.in

Application Deadline – 15th July, 2010

Mailing Address:

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Please mark the envelope with
Panel Data Workshop July 2010



Workshop on Econometrics of Panel Data

By

Prof. Jaya Krishnakumar

(Visiting Professor, MSE-Chennai
and
Professor, University of Geneva)

23rd and 24th July, 2010

Course Coordinator

Dr. Brinda Viswanathan, MSE (Chennai)



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