



## Seven-Day Workshop on Applied Econometrics

20-26 March, 2017

Organized By

Department of Commerce  
Sikkim University (A Central University)

In Collaboration With

Department of Humanities and Social Sciences  
National Institute of Technology Durgapur



**Venue: Barad Sadan Conference Hall, 5th Mile, Sikkim University, Gangtok**

### Objective:

A *Seven Days Workshop on Applied Econometrics* is being planned to be organized by the Department of Commerce, Sikkim University in Collaboration with the Department of Humanities and Social Sciences, National Institute of Technology Durgapur on March 20-26, 2017 at Gangtok. The objective of the Workshop is to impart knowledge on Econometrics and its Applications in the context of empirical research in the fields of Business, Commerce, Economics, Management and other Social Sciences. The applications of Econometric analysis especially in the fields of Finance Business and Management are becoming increasingly important for analysing the different problems. The applications of these analytical tools by using software have made a revolutionary transformation. The schedule of the workshop is aimed at a topic wise brief discussion on theory followed by thorough practical sessions. Participants will get a good training on three important software E-Views / STATA will learn how to conduct data analysis using them. By the end of the programme they will be able to develop their conceptual clarity and practical knowledge to run the software for analysis and interpreting the data for their research.

### Target Groups:

The Workshop is directed at Research Scholars and Teaching Community of the University. Other participants mainly from North-Eastern and other states also can participate who would like to learn econometrics theories hands on.

### Expected Resource Persons:

Prof. Nityananda Sarkar, Indian Statistical Institute OR Prof. Panchannan Das, Department of Economics, University of Calcutta, Prof. Biswajit Chatterjee, Department of Economics, Jadavpur University OR Prof. Arpita Ghosh, Department of Economics, Jadavpur University, Dr. Samrat Roy, St. Xaviers College, Kolkata and Mr. Anupam Lahiri, Director, NSSO and Others (May be changed).

### Convenors:

Prof. Abhijit Dutta, Professor of Commerce & Head, Dept. of Commerce, Sikkim University  
Prof. Partha Pratim Sengupta, Professor of Economics & Head, Dept. of HSS, NIT Durgapur

### Application, Registration and Accommodation:

Interested participants may submit their filled in application forms directly to the office of Department of Commerce, Sikkim University or through email [adutta@cus.ac.in](mailto:adutta@cus.ac.in) on or before 5th March 2017. Selected candidates will be intimated by 7th March 2017 and they have to be registered by depositing their registration fees on or before 15th March, 2016. Participants are expected to have basic knowledge of Statistics and Econometrics. Registration Fee of Rs. 3000/- for Academic Persons and Rs. 5000/- for Industry Executives will be charged. Accommodation for outsiders can be arranged in nearest places. Participants have to bear the cost for accommodation and food. No TA will be provided.

**Payment of Registration Fee:** Registration Fee can be paid either through Demand Draft drawn in favour of Department of Commerce, Sikkim University; payable at AXIS BANK, Gangtok or Online Payment to Bank A/C No. 913010049125263, IFSC Code: UTIB0000112 of Department of Commerce, Sikkim University. Transaction Reference No. is to be mentioned in the registration form.

### **Tentative Workshop Plan:**

Half day from 1 PM to 5 PM for first five days and full day from 10 AM to 5 PM for last two days.

<b>Day</b>	<b>Topics to be Covered (May be Changed)</b>
1	<ul style="list-style-type: none"><li>• Inauguration of the workshop and welcome of the Guest.</li><li>• Introduction to Exploratory Data Analysis - Descriptive Statistics</li><li>• Inferential Statistics - Basics of Simple and Multiple Regression Analysis and its variations, error and its character</li></ul>
2	<ul style="list-style-type: none"><li>• Theory on Diagnostic Testing</li><li>• Introducing the presence of autocorrelation, heteroscedasticity, multicollinearity in data sets</li></ul>
3	<ul style="list-style-type: none"><li>• A Brief Discussion on Testing procedures for autocorrelation, heteroscedasticity, multicollinearity</li><li>• Theory on Rectification of the above problems.</li></ul>
4	<ul style="list-style-type: none"><li>• Theory on Specific Regression Model with dummy variables: Logit, Probit etc</li><li>• Practical Session on Logit and Probit using statistical software</li></ul>
5	<ul style="list-style-type: none"><li>• Theoretical Discussions on time series data and relevant issues in Time- Series Econometrics.</li><li>• Theory on construction of econometric model</li><li>• Co-integration and Error correction mechanism</li></ul>
6	<ul style="list-style-type: none"><li>• Issues related to Volatility (if possible)</li><li>• Practical Session on Time-Series Econometrics using statistical software addressing the time -series issues.</li><li>• Theoretical Discussions on Static Panel Data Econometrics</li><li>• Applications in Economic Models</li><li>• Practical Session on econometric package for static panel data analysis.</li></ul>
7	<ul style="list-style-type: none"><li>• Theoretical Discussions on Dynamic Panel Data Econometrics</li><li>• Applications in Economic Models</li><li>• Panel Data with Unit Roots</li><li>• Practical Session on econometric package for dynamic panel data analysis.</li><li>• Review of the workshop and clearing of doubts.</li><li>• Valedictory session and distribution of Certificates.</li></ul>

### **About Sikkim University:**

Sikkim University was established under the Sikkim University Act 2006 (10 of 2007) on July 2, 2007. Its jurisdiction extends to the whole of Sikkim. The University is at present located in and around Gangtok, the capital of Sikkim, which borders on Bhutan, China and Nepal on its east, north and west respectively. Sikkim is also one of the world's richest and least exploited bio-diversity hot spots. As an affiliating university, it is designed in such a way as to make it known for its academic excellence and innovative research. The University is mandated to contribute significantly to the nation-building process by mobilizing the rich intellectual heritage of the state of Sikkim, by promoting the creative instincts of its youths and by developing itself as a premier national institution. The University is currently functioning from several hired buildings along the National Highway No. 31A.

### **About NIT Durgapur and Dept. of HSS:**

The National Institute of Technology Durgapur (NIT Durgapur) was established by an Act of Parliament in 1960 as one of the eight such colleges aimed to function as a pace setter for engineering education in the country and to foster national integration. It is a fully-funded premier Institute of National Importance under the MHRD, Government of India and is administered by an autonomous Board of Governors. The Institute is a University which awards UG, PG and Doctorate Degrees.

Since inception of the Institute the Department of Humanities and Social Sciences (HSS) has been catering its service to all the students of UG, PG and PhD Courses. Besides teaching, the faculty members are actively engaged in research activities in the fields of Economics, Management and English Literature. The faculty members and research scholars of the Department own a large number of research papers in reputed national and international level indexed journals. Regularly the Department engages with different kinds of academic, research and social activities.

### **Contact Persons for the Workshop:**

Madhabendra Sinha, Dept. of HSS, NIT Durgapur, +91-9378068608 (Academic Purpose Only)

Dr. S. S. Mahapatra, Dept. of Commerce, Sikkim University, 09434864303 (Logistic and Other Purposes)

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## APPLICATION FORM

Name: í í í í .....í í í í í í í í í í í ..í í í í í í í í í í í í í í .....

Sex: í í í í í í í í ..í ..

Date of Birth: í .í ..

Designation: í ..í í í í í í í í í í í í í ..

Affiliated Institution: í ..

Educational Qualification: í ..

EXAM(S) PASSED	YEAR	BOARD/ UNIVERSITY	SUBJECT(S)
UG Degree			
PG Degree			
M.Phil / PhD			

Address: í ..

í ..

Contact No. í ..

E-mail: í ..

DD No: í í í í í í í í í .. Date: í í í í í í í .. Drawn on Bank: í í í í í í í í í ..

Transaction Reference No (Only for Online Registration Fee Payment): í í í í í í í í í ..

Accommodation Required: Yes/No: í í í í í Food Preference (Veg / Non Veg): í í í í í í í ..

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