



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 Day Workshop on Applied Econometrics* is being organized by the Department of Commerce, Sikkim University in Collaboration with the Department of Humanities and Social Sciences, National Institute of Technology Durgapur on **20th -26th March, 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 field of Finance, Business and Management are becoming increasingly important for analysing critical research problems. The applications of these analytical tools by using software have made a revolutionary transformation in research. The schedule of the workshop is aimed at theoretical understanding of topics followed by thorough practical sessions. Participants will get hands-on training of important softwares such as E-Views, STATA etc. By the end of the programme participants would be able to develop the conceptual clarity and apply practical knowledge.

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.

Target Group: The Workshop is mainly targeted at Research Scholars and Teaching Community across India and particularly from in and around Sikkim and North East.

Resource Persons:

1. Prof. Nityananda Sarkar, Indian Statistical Institute Kolkata.

Or

Prof. Panchannan Das, Department of Economics, University of Calcutta.

2. Prof. Biswajit Chatterjee, Department of Economics, Jadavpur University

Or

Prof. Arpita Ghosh, Department of Economics, Jadavpur University.

3. Dr. Samrat Roy, St. Xaviers College (Autonomous), Kolkata

4. Anupam Lahiri, NSSO, MOSPI, Government of India.

Convenors:

Prof. Abhijit Dutta, Head and Professor of Commerce, Dept. of Commerce, Sikkim University

Prof. Partha Patatim Sengupta, Professor of Economics and Head, Dept. of HSS, NIT Durgapur

Tentative Workshop Schedule:

Day	Topics
1	Inauguration of the workshop and welcome of the Guest. Introductory statistics and basics of regression analysis and the it variations, error and its character
2	Diagnostic Testing, autocorrelation, heteroscedasticity, multicollinearity etc.
3	Concept of time series: dealing with data for regression equation, data normalization, making data stationery, use of statistical software to deal with it.
4	Construction of econometric model and calculating using the appropriate software. Understanding the critical value of various test like DW, DF, ADF, AIC etc., Co-integration and Error correction mechanism
5	Understanding specific regression model with dummy variables: Logit, Probit etc
6	Construction of panel data, balancing and using it for econometric model development, use of econometric package for panel data analysis.

Application, Registration and Accommodation:

Interested Participants may send their filled in Application forms to the email id: 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.

About Sikkim University:

Sikkim University was established in the year 2007 by the Sikkim University Act, 2006. The University is at present functioning from Gangtok, the capital of Sikkim, which share borders with 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. 10.

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 in different kinds of academic, research and social activities.

Contact Persons:

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

Dr. S.S. Mahaptra, Dept. of Commerce, Sikkim University, +91-9434864303 (Logistic and Other Purposes)