CEP Short Term Course
On
Time Series Econometrics with STATA
(7th-8th December, 2019)

Organized by

Department of Humanities & Social Sciences
Indian Institute of Technology Patna
Bihar-801106

COURSE COORDINATOR

Dr. Rajendra N. Paramanik

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Introduction

The purpose of the course is to equip participants with technical knowledge to use time series data scientifically and use the findings to corroborate or correct existing theories of varied field of economics and other social science subjects.

Objectives

Today's era of ample information necessitates its scientific analysis for a fruitful and practical proposal in intellectual domains of Economics, Finance and other streams of Management and Social Sciences. Time series variables occupy a vast space in this fertile land of information which needs special treatment. This CEP course aims at training aspiring researchers, academicians and corporate practitioners to filter and analyse time series data with broader objective of precise forecasting and policy prescription.

Target Audience

Master Degrees Students, Research Scholars, Faculty members of academic institutes or research institutes and Professionals.

Course Contents

Themes to be covered will include-

1) Basic introduction to fundamental concepts of Statistics and Regression model.
2) Notion of stationarity, Unit root tests-Dickey Fuller, Augmented Dickey Fuller test, Structural break and Philips Perron test.
3) Univariate Time Series model- Box-Jenkins ARIMA technique and forecasting
4) Multivariate time Series modelling- Vector Autoregression (VAR) model and impulse response analysis.
5) Cointegration and Error Correction Model, ARDL models

6) How to apply

Scanned copy of the filled in Registration Form should be sent to rajendra@iitp.ac.in on or before 20th November, 2019. Since, the number of seats is limited, early registrants will be given a preference.

Venue for classes

IIT Patna Campus in Bihta

Accommodation

There is a limited availability of accommodation in IIT Patna Hostels for participants at an affordable rate, which will be offered on a first-come-first served basis. Besides there are several hotels and guesthouses around IIT Patna where the participants may stay during the course.

Registration Fees (INR)

- ✓ Students: 3000 (relaxation for reserved candidates)
- ✓ Faculty: 4000
- ✓ Industry Delegates/Research Organisations: 5000

Fee Payment

The Participation fees for the CEP programmes will be accepted only through Demand Draft drawn in favour of "Indian Institute of Technology Patna" or e-transfer /RTGS/ NEFT. Personal cheque will not be accepted in any case.

The fee may be sent by Bank Transfer into the following account with a scanned copy of the payment receipt being sent to rajendra@iitp.ac.in

Name of the Account: Registrar, IIT Patna
Bank: State Bank of India,
Branch: IIT Patna, Bihta
Bank Account No.: 30957551934
MICR Code: 801002005
Swift code: SBININBB156
Beneficiary: Indian Institute of Technology Patna Bank
Telephone: 0612-3028062
IFSC: SBIN0017164
Account Type: Savings A/c

About IIT Patna

IIT Patna is an institute of National importance by an Act of the Indian Parliament in 2008. It is ranked 108 among BBRICS nations by the QS World University Rankings of 2018. It is ranked 24 among engineering colleges in India by the National Institutional Ranking Framework in 2018IIT Patna's campus is located at Bihta, 35 km from Patna and 20 km from Ara, at a 501 acres site. The nearest railway station is Bihta, 2 km from the campus. IIT Patna has good road connectivity to and from Patna and Ara. Regular bus services have been provided by the Govt. of Bihar from Gandhi Maidan, Patna to IIT Patna campus. The nearest airport to reach IIT Patna campus is Jai Prakash Narayan Domestic Airport, Patna, which is located5km southwest of Patna

Course Registration Form
Time Series Econometrics with STATA

1. Name: _____

2. Designation: _____

3. Organization: _____

4. Address for correspondence:
_____
_____
_____

5. Email:_____

6. Phone/Mobile:_____

7. Highest Academic Qualification:_____

8. Details of fee payment:
_____
_____
_____

9. Accommodation required:

10. Date and time of arrival:

Signature of Applicant with date: