



Coordinator;

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Advisors;

Prof. V K Kumar (Dean and Director, GSIB)
Prof. N R Bhanumurthy (Secretary, TIES)

About GSIB

GITAM School of International Business (GSIB) (formerly GIFT) is acclaimed as one of the top ranking B-Schools conceptualised as a centre for excellence in teaching, training, research and consultancy in International Business. It is a part of 36 year old Gandhi Institute of Technology and Management (GITAM) a deemed to be University, u/s 3 of UGC Act, 1956. GSIB has collaborative arrangements with Burgundy School of Business - Dijon, International University of Paris, Beijing Normal University- Beijing and Hanze University, Groningen, Netherlands for exchange of Faculty, Students, and collaborative Research. GSIB has been organising several Seminars, Conferences, MDPs, and FDPs in the areas of International Trade, Business and Management.

About TIES

The Indian Econometric Society (TIES) is a registered society under Public Societies Registration Act, formed in 1960. It is one of the oldest and largest bodies of professional econometricians and quantitative economists with more than 2000 members from all over India and abroad. TIES organises annual conference where experts from all over India and abroad participate and deliberate on various issues

How to reach GSIB

By Air:

Visakhapatnam is situated in the South Eastern part of India and the state of Andhra Pradesh. Visakhapatnam, is well connected with direct flights from different air ports. GSIB is situated in the Visakhapatnam campus of GITAM University, which is 25 kms from the airport. Prepaid Taxi services are available at the airport for the convenience of the passengers.

By Rail:

Visakhapatnam is a major railway junction in the South Eastern Railways. It is well connected to various destinations across India. GSIB is situated in the Visakhapatnam campus of GITAM University which is 15 kms away from the railway station. Prepaid Taxi and Auto services are available at the Railway Station for the convenience of the passengers.

For further details and for registration, contact:

Chairperson-CEPs

GITAM School of International Business,

Rushikonda, Visakhapatnam 530 045.

Phone: 0891 2840412,2840400, Fax: 0891 – 2790036.

Email: cep.gsib@gitam.in

GSIB Winter School Workshop on Time Series and Panel Data Modelling and Forecasting: Using E-Views and SPSS

January 25th - 28th 2017

In Association with
The Indian Econometric Society (TIES)



GITAM University, Visakhapatnam

(Deemed to be University U/S 3 of the UGC Act, 1956)

$$\begin{aligned}
 C_t &= \alpha_0 + \alpha_1 P_t + \alpha_3 (W_t^p + W_t^s) + z_1 \\
 I_t &= \beta_0 + \beta_1 P_t + \beta_2 P_{t-1} + \beta_3 K_{t-1} + z_2 \\
 W_t^p &= \gamma_0 + \gamma_1 X_t + \gamma_2 X_{t-1} + \gamma_3 A_t \\
 X_t &= C_t + I_t + G_t \\
 P_t &= X_t - T_t - W_t^p \\
 K_t &= K_{t-1} + I_t
 \end{aligned}$$

Introduction

GITAM School of International Business is organizing four days GSIB winter school workshop on "Time Series & Panel Data Modelling and Forecasting: Using E-Views and SPSS" during 25-28 January, 2017 at GSIB, GITAM University, Rusikonda, Visakhapatnam.

Objective

The objective of the workshop is twofold

- i. To provide in-depth understanding of time series and panel data techniques, and its application to economics and finance using different sets of data.
- ii. To provide hands-on experience by using EViews and SPSS for modelling and forecasting.

Workshop Programme

1. Statistical Background and Basic Data Handling; The structure of the Economic Data, working with Data.
2. The Classical Linear Regression Model; Simple Regression, Multiple Regression.
3. Violating the Assumption of CLRM; Multicollinearity, Heteroskedasticity; Auto-correlation, Misspecifications.
4. Topics in Econometric, Dummy Variables; Dynamic econometric Models, Simultaneous Econometric Models.
5. Time series Econometrics; Non-Stationarity and Unit Root Test, Co-integration (JJ and ARDL) and Error Correction Models, ARIMA, ARCH, GARCH, GARCH-M, E-GARCH, GJR-GARCH, Multivariate GARCH and VAR
6. Panel Data Econometrics; Traditional Panel Models, Dynamic Heterogeneous Panels, Non-stationary Panels.

Pedagogy

1. Theoretical Lessons of Various Time Series & Panel data Modelling and forecasting.
2. Practical and Hands-on Sessions with E-Views.

For Whom

The workshop is designed for students and research scholars who are currently pursuing MA, MPhil, PhD, and faculty members in the area of economics and finance.

Participants and Accommodation;

Maximum of 30 participants will be shortlisted for the workshop. The participants will be given certificate on successful completion of the programme. No TA and DA will be provided to the participants.

Accommodation;

Limited accommodation is available at the GITAM University campus on a first come and first served basis.

For those who wish to stay outside the campus, we have tied up with Hotel Diamond's Pearl, where arrangements can be made at a concessional tariff. For this arrangement, all the cost will have to be borne by the delegates themselves.

Resource Person and Venue;

Resource persons from reputed institutes/ universities and GSIB will deliver the lectures.

The Workshop will be held at GITAM School of International Business, GITAM University, Gandhi Nagar Campus, Rushikonda, Visakhapatnam. Andhra Pradesh-530045.

Important Dates

S.No.	Details	Date
1	Submission of Application Form	November 15, 2016
2	Intimation	November 30, 2016
4	Submission of Registration form	December 25, 2016
4	Arrival for the Program	January 24, 2017
5	Date of the Workshop	January 25-28, 2017

Registration Fee and Payment

SN	Designation	Fee
1	Student/Research Scholar	₹3000
2	Faculty Members	₹3500
3	National Corporate	₹4000
4	Foreign Students and Research Scholar	\$100

Registration fee includes accommodation, conference kit, special lunch and dinner.

Payment can be made through online in the following bank account details;

Name: **GITAM School of International Business**
Account no. **534302010026401**
(**Union Bank of India, Current Account**)
IFSC Code: **UBIN0553433**

Payment can also be made through cheque or draft in favour of GITAM School of International Business and send it to following address:

To
Chairperson CEP,
Prof. M. Subramanyam
GITAM School of International Business
GITAM University, Gandhi Nagar Campus
Rushikonda, Visakhapatnam-530045 (AP)