



DAV UNIVERSITY

ONE WEEK WORKSHOP ON ECONOMETRIC APPLICATIONS IN SOCIAL SCIENCES



April 13 - 19, 2017

Organised by

DEPARTMENT OF ECONOMICS

DAV University

Sarmastpur, Jalandhar-Pathankot National Highway (NH 44)

Jalandhar – 144012, Punjab

DAV University, Jalandhar is promoted by DAV College Managing Committee which is India's single largest non-government educational organization managing more than 900 institutions in the country. It has been providing students with an excellent education in modern academic environment. The University established by a Legislative Act of the Punjab Government, is located at Village Sarmastpur – about 10 km from Jalandhar on the Pathankot Highway (NH 44). The University campus can be reached via rail and road links.

About Department of Economics

Since its inception in 2014, the department has been committed towards promoting high quality teaching and research in economics. In the face of demand for competent economists outstripping the supply, the studies in economics are opening new vistas of career opportunities in India. Teaching and learning at the department is defined by a diverse range of academic offerings and exposure to a multiplicity of paradigms. The department currently offers under-graduate, post-graduate and doctoral programmes.

About the Workshop

This Workshop aims at introducing and imparting a thorough understanding of time series and cross sectional econometric tools that are widely used by scholars in Social Sciences. The eminent resource persons will deliver lectures as well as take practical lab sessions at the workshop.

Resource Persons*

Prof. (Dr.) Gurmail Singh
Prof. (Dr.) Amarjit Singh Sethi
Dr. Shalini Saxena
Dr. Nitin Arora

Vice Chancellor, Akal University, Bathinda.
Guru Nanak Dev University, Amritsar
University of Delhi.
Panjab University, Chandigarh.

** Tentative List*

Topics

Regression Analysis: Use of Dummy Variables

- Rate of Growth Computation
- Univariate and Multivariate Techniques
- Application of Dummy Variable
- Techniques in Regression Analysis

Time Series Analysis

- Unit Root Testing
- Test of Seasonality and Structural Breaks
- ARIMA Models
- ARCH-GARCH Models
- Co-integration Approaches
- VAR/VECM Modelling
- Granger Causality

Corss-sectional Analysis

- Least Squares Regression
- Hypothesis Testing and Mode Selection
- Functional form and Structural change (using binary variables testing for structural breaks etc.)
- Endogeneity and Instrumental Variable (IV) Estimation
- The Generalised Regression Model and Heteroscedasticity.

Objectives of the Workshop

- To enrich participants' understanding of the theoretical aspects of econometric modelling using time series and cross sectional data.
- To develop computing skills of time series and cross sectional regression models.
- To conduct practice sessions with model exercises using econometric software.

Eligibility Criteria

Participants having understanding of fundamental mathematics/statistics and elementary knowledge of econometrics will be given preference. The Workshop has limited seats. Selected participants will be notified in due time. It is compulsory for all participants to bring their laptops.

How to Apply

The duly filled in registration form along with the latest copy of applicant's curriculum vitae (CV) should reach the department by April 3, 2017. Please [click here](#) to fill up the registration form.

Selection of the eligible candidates will be based on first-come, first-served basis. Selected candidates will be informed in due time. A certificate of participation will be awarded subject to the condition that attendance in all sessions would be compulsory. No TA/DA will be given for the participation.

The participation fee is as follows:

- University/College Faculty, Other Professionals: Rs 5000.
- Research Scholars/Students: Rs 4000

The fee includes charges for Tea, Lunch & Course Material for the participants.

Modes of Fee Payment

- Demand Draft in favour of Registrar DAV University, payable at Jalandhar.
- Online fee can be deposited in SBI A/C no. 32960453224, (IFSC code: SBIN0016307) in the name of Registrar, DAV University.
- SBI Cheques (only) in favour of Registrar, DAV University.

Accommodation

In the case of outstation participants, shared accommodation facility can be provided on payment. Participants who want to avail accommodation facility will have to mention so in the registration form.

Workshop Coordinators

Dr. Satinder Kumar (Department Coordinator):	+91-8146292200
Dr. Robin Singhal (Assistant Professor)	+91-99990-86800

Organising Committee

Ms. Megha Laroia (Assistant Professor) | Ms. Reena Kumari (Assistant Professor)
Ms. Neha Sharma (Assistant Professor) | Ms Monika (Assistant Professor)