

# WORKSHOP ON ECONOMETRICS USING R AND PYTHON

## ONLINE MODE

26 - 30 JUNE, 2023

05PM - 08PM



## Focal Points

- Introduction to Econometrics
- Programming Using R, Python & MATLAB
- Introduction to Time series
- Tests of Stationarity - Theory and LAB
- Transforming Nonstationary Time Series and Cointegration
- AR, MA, and ARIMA
- AR, MA, and ARIMA- LAB I
- AR, MA, and ARIMA- LAB II
- ARDL theory
- ARDL-LAB
- Vector Autoregression (VAR)
- VAR-LAB
- ARCH & GARCH I
- ARCH & GARCH II
- ARCH & GARCH-LAB I
- ARCH & GARCH-LAB II
- Introduction to panel data analysis
- Fixed Effects and Random Effects model I
- Fixed Effects and Random Effects model II
- Fixed Effects and Random Effects model: LAB

## About the course

This workshop shall provide the participants a general introduction to econometrics. The workshop will be based on a combination of theoretical and practice-oriented sessions that will provide working knowledge of Python and R . After the workshop, the participants will be able to perform econometric analysis with R and Python.

## TARGET AUDIENCE

Students (UG& PG),  
Ph.D. Scholars,  
Faculty &  
Working professionals

## ORGANIZED BY



Department of Humanities and Social  
Sciences,  
Department of Instrumentation and  
Control Engineering  
&  
Department of Architecture



# WORKSHOP COORDINATORS



**Dr. R. MURUGESAN,**  
PROFESSOR/HSS



**Dr. K. THIRUMARAN**  
ASSOC.PROF/ARCH



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PROFESSOR/ICE



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ASSOC. PROF/ICE



## REGISTRATION FEE

| Category    | Students/Scholars | Faculty/<br>Working<br>Professionals |
|-------------|-------------------|--------------------------------------|
| Single      | ₹ 1000            | ₹ 1500                               |
| Group of 3  | ₹ 2700            | ₹ 3000                               |
| Group of 5  | ₹ 3400            | ₹ 4000                               |
| Group of 10 | ₹ 5000            | ₹ 7500                               |

## REGISTRATION & PAYMENT PROCEDURE

- Go to the SBI-collect using the link: [Link](https://www.onlinesbi.sbi/sbicollect/icollecthome.htm)

or click below

<https://www.onlinesbi.sbi/sbicollect/icollecthome.htm>



- Select the state as 'Tamil Nadu', and category as 'Educational Institutions'.
- Select "Conference and Workshop NIT Trichy".
- Select payment category as "HSSRM-EPR-2022".
- Make payment through UPI/ Net Banking/ Credit card/ NEFT.
- Once the fee is paid, fill up your details and upload the payment receipt in the google form found below

<https://forms.gle/xTmYg1tYhBM7ktXx6>



## LAST DATE FOR REGISTRATION

**25 JUNE, 2023**

## CONTACT FOR MORE DETAILS:

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## NIT TRICHY

The National Institute of Technology, Tiruchirappalli was established as a joint venture of the Government of India and Government of Tamilnadu in 1964 to bring out world-class engineers. NIT-T has been declared as an institute of national importance by the National Institute of Technology act 2007 by the parliament.

## ICE-NITT

Department of Instrumentation and Control Engineering was established in the year 1993. The department with its state of the art laboratories, as well as young and dynamic faculty is involved in providing quality education at UG, PG and PhD levels.

## DOA-NITT

The Department of Architecture was started in the year 1980. The departments core curriculum is implemented by a team of faculty from varied specializations that include landscape architecture, project planning, city planning and urban development.

## DOHSS-NITT

The Department of Humanities and Social Sciences, since its inception in the year 2004, has catered to independent interdisciplinary research and dynamic collaboration to meet the existing demands of industry, business, public and private organizations and academic services.