Registration Form

Short-Term Course on
‘Time Series and Panel Data analysis using EViews and STATA’
(January 25-30, 2016)

Date:
Name (In Block Letters):
Designation:
Department:
Institution/Organization:
Email id:
Mobile No:
Registration: Individual ______ Group ______
Category (Tick the appropriate):
Academiicians ______
Industries &Govt Organizations ______
Research Scholar ______
Accommodation Required: Yes ______ No ______

PAYMENT DETAILS
Demand Draft No: ____________________________
DD Date: ____________________________
Bank Name & Amount: ____________________________

Signature of the Applicant

ABOUT HUMANITIES - NIT-TRICHY

The Department of Humanities, a research department, comprises English and Economics departments. The English division offers communication courses to B.Tech., B.Arch., M.B.A and M.C.A and Economics division offers Industrial Economics, Micro and Macro Economics, Personality Development and Entrepreneurship Development courses to B.Tech. M.Tech and M.B.A. students. Further the department facilitates the research in these fields with lot of exposure to quantitative methods with the help of many statistical software packages.

IMPORTANT DATE

Last date for receiving the duly filled in registration form is 20th, January 2016.

Address for Correspondence

Dr. R. Murugesan
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LYCEUM Building,
National Institute of Technology,
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For Queries: 9443132536; 9489066237

Organized by
The Department of Humanities
NIT Trichy.

COURSE COORDINATOR
Dr. R. Murugesan
Associate Professor
Department of Humanities
National Institute of Technology, Thiruchirapalli – 620015 (Tamil Nadu) India
**Course Objectives & Highlights**

The objective of the course is to demonstrate the frontier areas in the application of statistical and econometric tools in economics, management and social sciences research. This course intends to discuss on the following areas:

- 01. Statistical foundations of Time Series analysis
- 02. Modern Interpretation of Regression
- 03. Introduction to EViews and Stata
- 04. Stochastic Process: Stationary and White Noise Process
- 05. Non Stationary Time Series and the Problem of Spurious Regression
- 06. Test of Stationarity: Classical and Statistical Tests.

- 09. ARIMA models and Forecasting
- 10. Introduction on VAR, VEC (Vector Error Correction Model), Structural VAR (SVAR) and Bayesian’s VAR (BVAR)
- 11. ARCH/GARCH/EGARCH Models and Estimation
- 14. Panel Data Creation Data Concepts, Cross Section and Time Identifiers-Data in Long View and Broad View - Stacking in Time and in Cross section - Panel Data Object Creation Procedures with EViews and STATA

**Resource Persons**

Eminent speakers from both academic and industry like CDS Trivandrum, University of Madras Chennai, Madras School of Economics Chennai, Madras Institute of Development Studies Chennai, IISc Bangalore, IIM Trichy, ISEC Bangalore, BHEL Trichy, IIT Chennai and NIT Trichy will handle the sessions.

**TARGET AUDIENCE**

1. Academicians
2. Research Scholars

**REGISTRATION FEE DETAILS**

<table>
<thead>
<tr>
<th>Category</th>
<th>Individual Registration</th>
<th>**Group Registration</th>
</tr>
</thead>
<tbody>
<tr>
<td>Academicians</td>
<td>Rs. 4,500</td>
<td>Rs. 4,000</td>
</tr>
<tr>
<td><em>Full Time Research Scholars</em></td>
<td>Rs. 3,500</td>
<td>Rs. 3,000</td>
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</tbody>
</table>

*Full time research scholars must submit their ID proof with their registration form.
**To avail of our Group Concession, 4 or more delegates can register as a Group.

**NIT-TRICHY OVERVIEW**

The National Institute of Technology, Tiruchirappalli (NIT-T), formerly known as Regional Engineering College, Tiruchirappalli (REC-T) is one of the technical institutes started by the Government of India. REC-T was imparting quality education since its inception in 1964. In 2003, the institution has been granted 'Deemed to be University' status by MHRD, GOI. NIT-T today has emerged as one of the premier institutions in the country.

The registration fee includes programme kit, refreshments and working lunch. Registration fee is to be paid in the form of DD drawn in favour of "The Director, National Institute of Technology", payable at SBI, NIT Tiruchirappalli.

Accommodation for the participants will be arranged on first come first serve basis in the institute Guest house at a nominal fee for the outstation participants. Normally it will be a twin shared accommodation. If Guest house becomes full, accommodation will be arranged in Hostels.