

INDIAN STATISTICAL INSTITUTE
Economic Research Unit
In association with Department of Economics, Assam University

School on 'ADVANCED ECONOMETRIC METHODS AND THEIR APPLICATIONS'

Economic Research Unit of the Indian Statistical Institute is organizing a one-week **School on 'Advanced Econometric Methods and Their Applications'** at the Department of Economics, Assam University (A central University), **Silchar, Assam, from March 6 to March 10, 2017**. The objective of the School is to familiarize the participants with the theory and methods of advanced econometrics as well as to applications of latest econometric techniques with hands-on exercises. The topics to be covered are the following.

Basic regression Analysis with diagnostics; Qualitative and limited dependent variable models; Non-parametric and semi-parametric regressions; Frontier production function and stochastic frontier production function; Panel data models; ARIMA modelling, forecasting, Unit root Test, Cointegration Analysis ; Volatility models like the GARCH, EGARCH and multivariate GARCH; Tests for multiple structural breaks; Policy evaluation and treatment effects; and the software packages R and STATA.

The School is meant for research fellows, young teachers/researchers working in colleges, universities, institutions, and analysts working in different organizations, who are actively engaged in empirical research in economics and finance. Preference would be given to candidates from the North-Eastern States. Applicants must have consistently good academic records with at least a Master's degree in Economics/Applied Economics/Econometrics from a recognized university/institution. They must have had a sound training in Statistics and/or Econometrics, and also be familiar with the basics of Time Series Analysis.

There is a modest registration fee of Rs 1000/- for the School. **Desiring participants will be provided with free boarding (subject to availability) and lodging.**

*Applications - either electronic form or hard copy - mentioning personal information like name, postal address for correspondence, date of birth, gender, e-mail address, mobile no. etc. and academic records starting from graduation as also academic awards/achievements, if any, along with a short write-up of a research problem (which the applicant may be currently working on or intends to work on) must reach Prof. **Niranjana Roy** (e-mail: hod_econ@aus.ac.in or niranjana.roy@aus.ac.in), Head, Department of Economics, Assam University, Silchar, Assam, India, Mob:+919435074619 latest **by January 30, 2017**. Selections would be based on academic qualifications and merit of the write-up. Photocopies of all documents must be attached/enclosed with the applications.*