

**1<sup>st</sup> Winter School Workshop**

**On**

**Time Series Modelling and Forecasting: Using E-Views**

**11<sup>th</sup> -13<sup>th</sup> January, 2018**

**Organized By**

**M.G. School of Economics and Commerce**

**Assam (a Central) University, Silchar**

**Assam**



**In Association with**

**The Indian Econometric Society (TIES)**



## **Introduction**

The MG School of Economics and Commerce Assam University is organizing 1<sup>st</sup> Winter School Workshop on “Time Series Modelling and Forecasting: Using E-Views” during 11-13 January, 2018.

## **Objective**

The objective of the workshop is twofold

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

## **Syllabus for the Workshop**

1. Basic Data Handling; The structure of the Economic Data, working with Data.
2. The Classical Linear Regression Model; Simple Regression, Multiple Regression.
3. Dummy Variables; Time series Econometrics; Non-Stationary and Unit Root Test.
4. Co-integration (JJ and ARDL) and Error Correction Models, ARIMA.
5. ARCH, GARCH, GARCH-M, E-GARCH, GJR-GARCH, Multivariate GARCH
6. Causality, VAR and VECM.

## **Pedagogy**

The pedagogy will have two major parts;

1. Theoretical Lessons of Various Time Series Modelling and forecasting.
2. Practical and Hands-on Session 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, Commerce and Management.

## **Participants and Accommodation;**

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

## **Accommodation;**

Limited accommodation is available for about 10 delegates with minimal tariff at the university campus on a first come and first served basis.

For those who wish to stay outside the campus, we have tie up with hotels, 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 as well as from Assam University shall be invited. The Workshop will be held at M.G. School of Economics and Commerce, Assam (a Central) University, Silchar.

<b>Important Dates</b>		
	<b>Details</b>	<b>Date</b>
<b>1</b>	<i>Submission of Application form</i>	<b>October 15 , 2017</b>
<b>2</b>	<i>Intimation</i>	<b>October 25 , 2017</b>
<b>3</b>	<i>Arrival for the Program</i>	<b>January 10, 2018</b>
<b>4</b>	<i>Date of the workshop</i>	<b>January 11-13, 2018</b>

<b>Registration Fee and Payment</b>		
<b>SN</b>	<b>Designation</b>	<b>Fee</b>
<i>1</i>	<i>Student/Research Scholar</i>	<b>Rs 2500</b>
<i>2</i>	<i>Faculty Members</i>	<b>Rs 3000</b>
<i>3</i>	<i>National Corporate</i>	<b>Rs 4000</b>
<i>4</i>	<i>Foreign National</i>	<b>\$150</b>

### **Payment Details:**

Payment can be made online through account transfer as per the following details:

Account Name: 20050110035450

Bank Name: UCO Bank

IFSC Code: UCBA0002005

Branch Code: 002005

**Please email the scanned copy of registration form along with proof of payment to: [austies2018@gmail.com](mailto:austies2018@gmail.com)**

### **Workshop Organising Committee:**

#### **Patron:**

Prof. Dilip Ch. Nath

Hon'ble Vice Chancellor

Assam University

#### **Chairman:**

Prof. Niranjana Roy

Dean, MG School of Economics and Commerce, Department of Economics Assam University, Silchar (Assam)

#### **Convenor (s):**

1. Dr. Joyeeta Deb, Assistant Professor, Department of Commerce, Assam University, Silchar  
E-mail: [austies2018@gmail.com](mailto:austies2018@gmail.com)

Mobile: 8723902408

2. Dr. Chinmaya Behera Life Member, TIES and Assistant Professor. GSIB, GITAM University (Mobile: 9951385778  
Email: [chinmayaeco@gmail.com](mailto:chinmayaeco@gmail.com)  
[austies2018@gmail.com](mailto:austies2018@gmail.com)

### **Advisers:**

1. Prof. Pranay Jyoti Goswami  
Head, Department of Commerce Assam University, Silchar (Assam)
2. Prof. TCA Anant, President, TIES (Chief Statistician and Secretary, Ministry of Statistics and Program Implementation, GOI)  
Prof NR Bhanumurthy,  
Secretary, TIES (NIPFP, Delhi)
3. Dr. K. Shanmugan  
Treasurer, TIES

### **About Assam University**

Assam University is a teaching-cum-affiliating Central University, which came into existence in 1994 by an Act of the Parliament of India. It is a great place of learning and research. The campus is situated in Dargakona which is about 20 km from Silchar town, occupying an area of about 600 acres (2.4km<sup>2</sup>) surrounded by lakes and mountains providing an ideal environment for academic pursuit. There are forty one departments under the sixteen schools of the University. Besides, a second campus of the University is at Diphu in the Karbi-anglong district of Assam. The M.G. School of Economics and Commerce, Assam University Silchar shall be co-ordinating the conference at Assam University. The School comprises of the Department of Economics and Department of Commerce and both the departments are those out of the six departments which came into existence along with the establishment of the University in 1994. For more details please visit the university website [www.aus.ac.in](http://www.aus.ac.in).

### **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

### **The Host City:**

Silchar is the second largest city in terms of population and municipal area of state, Assam and the Headquarter of the District

of Cachar. It is situated on the shore of Barak River, 343 kms away from the Capital (Guwahati) of the state. The District is bounded on the North by Barail and Jayantia hill ranges, on the south by the state Mizoram, on the east by the state of Manipur and on the west by sister districts Hailakandi and Karimganj of Assam. The climate condition of this city is also very good; summer is hot and humid, the average annual temperature is about 24.90C and average annual rainfall is about 3144 mm. The winter season starts from the month of December and continues for next two months.

### **How to Reach Silchar:**

Silchar is well connected by road from Guwahati, Agartala, Imphal and other cities and towns of Northeast India. The host city is well connected by rail to various cities in India. There is direct railway connectivity from the national capital New Delhi to Silchar. It is also well connected to Guwahati and Agartala via daily train service. It is also connected on air route by some airlines viz., Indian Airlines, Jet Airways, Spicejet etc.

### **By Road:**

Silchar is well connected by road from Guwahati, Agartala, Imphal and other cities and towns of Northeast India.

**By Rail:** The host city is well connected by rail to various cities in India. There is direct railway connectivity from the national capital New Delhi to Silchar via Sampark Kranti Express. Kanchenjunga Express connects Kolkata (Sealdah) with Silchar directly. Silchar is also well connected to Guwahati and Agartala via daily train service.

**By Air:** Silchar is well-connected to various cities in India via Kolkata and

Guwahati. The nearest airport is located at 22 km away from host city.

For further details and for registration, contact:

Dr. Joyeeta Deb

Email: [austies2018@gmail.com](mailto:austies2018@gmail.com)

Cell: 8723902408

Dr. Chinmaya Behra:

Email: [chinmayaeco@gmail.com](mailto:chinmayaeco@gmail.com)

[austies2018@gmail.com](mailto:austies2018@gmail.com)

Cell: 9951385778



## REGISTRATION FORM

(1<sup>st</sup> Winter School Workshop during 11-13 January, 2018)



Programme			
Date/s			
1	Name	: Mr./Ms./Dr.	
2	Designation/qualification/specialization	:	
3	Organization	:	
4	Address for Communication	;	
	Phone / Fax	;	
	Email	:	
5	Accommodation needed	Yes / No	No. of Days:
		Date of Arrival:	Date of Departure:
6.	<b>Registration Fee (Through online transfer)</b>		
	Reference no.----- Date:-----		
	Account Name: 20050110035450 Bank Name: UCO Bank IFSC Code: UCBA0002005 Branch Code: 002005 (send soft copy of receipt and registration form to <a href="mailto:austies2018@gmail.com">austies2018@gmail.com</a> and <a href="mailto:chinmyaeco@gmail.com">chinmyaeco@gmail.com</a> )		
	<b>Registration Fee</b> Student/ Research Scholar: <b>Rs 2500</b> National Academician: <b>Rs 3000</b> Foreign Academician and Professional: <b>\$150</b> National Corporate: <b>Rs 4000</b>		

**Signature of Participant**

**Please email the scanned copy of registration form along with proof of payment to:**

**[austies2018@gmail.com](mailto:austies2018@gmail.com)**

