WORKSHOP ON TIME SERIES ECONOMETRICS
14th to 20th January 2019
Organised by
Department of Economics & Department of West Asian and North African Studies, Aligarh Muslim University, Aligarh
In collaboration with
The Indian Econometric Society (TIES)

ABOUT THE WORKSHOP: The Workshop is designed as a rigorous course on time series econometrics and its applications. It is expected to provide a perfect platform to research scholars and young faculty members for understanding theoretical and empirical issues involved in time series analysis. With the widespread availability of time series data and easy accessibility of statistical softwares, time series econometrics is emerging as one of the most promising domains of empirical social research. The workshop will also provide hands-on experience on applications of various techniques of time series analysis using R.

PARTICIPATION
Target Participants: Research Scholar and Faculty members; Total Seats: 40 (30 Internal + 10 external) (Selection will be solely on first-cum-first basis). Those interested are requested to submit their applications through online link: https://goo.gl/forms/Z8n0qKdd4MkXy1RW3 by 5th January 2019. A confirmation mail will be sent to the selected participants by 7th of January 2019 and they have to pay the registration fee by 9th of January 2019. Participants are expected to have basic knowledge of Statistics and regression analysis. Participants are requested to bring their own laptops.

REGISTRATION
Registration Fee: Research Scholars: INR 3000/- (Three Thousands only); Faculty Members: INR 4000/- (Four Thousands only). The Registration Fee includes participation in all sessions of the workshop, kits, snacks and Certificate. We will facilitate outside participants in getting accommodation in university guest house based upon the availability. However, participants have to pay nominal charges for accommodation and food expenses as levied by University Guest house. No TA/DA will be provided.

RESOURCE PERSONS
Prof. N R Bhanumurthy
NIPFP, Delhi

Prof. Nisar Ahmad Khan
Dept. of Economics, AMU

Prof. Athar Ali Khan
Dept of Statistics and Operation research, AMU

Dr. Wasim Ahmad
IIT, Kanpur

Dr. Tariq Masood
Dept. of West Asian and North African Studies
AMU

Md Zulqar Nain
Dept of Economics, AMU

BROAD TOPICS
Stochastic Difference Equation
ARMA/ARIMA
Stationarity
Structural breaks and Seasonality
Volatility Models
VAR and Structural VAR
Causality
Co-integration
Aligarh Muslim University (AMU) is a public university. It was established by Sir Syed Ahmad Khan as Madrasatul Uloom Musalman-e-Hind in 1875, which later became Mohammedan Anglo-Oriental College (MAO College). The Mohammedan Anglo-Oriental College became Aligarh Muslim University in 1920. The main campus of AMU is located in the city of Aligarh in Western Uttar Pradesh in North India. The university campus occupies an area of over 468 hectares. It has total academic staff strength of 2,500 with around 30,000 students. Aligarh Muslim University draws students from all corners of the country as well as foreign countries. In 2017, the University ranked 1 in the top 10 higher education institutions in India by THE World University Rankings.

The Indian Econometric Society (TIES) 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 regularly organises training programmes, workshops and conferences to promote the development of econometric methodology and techniques.

The Department of Economics (established: 1920) is one of the main constituent departments of the Faculty of Social Sciences. It offers courses on B.A. (Hons.), M.A., M.Phil. and Ph.D. in Economics. It attracts the largest number of students at the undergraduate and postgraduate levels. The students come both from within and outside the country. The Department has a long tradition of imparting education and promoting research. Many of its alumni have distinguished themselves in both academic and administrative spheres across the country and the world - a small testimony, perhaps, to the excellence of training that we have managed to give them.

The Department of West Asian and North African Studies was established in 1967 as an independent, interdisciplinary, area study centre at the Aligarh Muslim University. The status of the centre was subsequently converted into the Department of Studies in 1996. The geographic area under study includes Iran, the fertile crescent, Turkey, Arabian peninsula and North African region. Besides multi-disciplinary research, the Department is involved in teaching, training and evaluation. The Department's faculty, represents a variety of disciplines, such as Political Science, Economics, History, Geography, Sociology and Arabic.

**ORGANISING COMMITTEE**

**Workshop Advisors**

Prof. Syed Noman Ahmad  
Chairman, Department of Economics, AMU  
&  
Prof. Ghulam Mursaleen  
Chairman, Department of West Asian & North African Studies, AMU

**Coordinators**

Md Zulquar Nain  
Department of Economics, AMU  
&  
Dr. Tariq Masood  
Department of West Asian & North African Studies, AMU

For Enquiries/help, please contact  
✉️ wtsa.amu@gmail.com  
📞 9492062286 / 9997063208
Indian Council of Social Science Research
(Ministry of Human Resource Development)
JNU Institutional Area, Aruna Asaf Ali Marg
New Delhi – 110067
Website: www.icssr.org

SANCTION ORDER

Dated: March 28, 2018

F.No. G-18/2017-18/ICSSR/RP

The Registrar,
Aligarh Muslims University
Aligarh, - 2020001, UP

Subject: Sanction of Research Programme entitled “Dynamics of Return Migration: A Case Study of India-Gulf Cooperation Council (GCC) Countries” to Dr Rakshanda F Fazil.

Dear Sir,

1. The Indian Council of Social Science Research (ICSSR) considered the above Research Programme submitted by Dr Rakshanda F Fazil, Associate Prof, Dept of West Asian and North African Studies, Aligarh Muslims University, Aligarh, UP. Co-Project Directors of the study are: Dr Rashid Aziz Faridi, Associate Prof, Dept of Geography, Aligarh Muslims University, Aligarh, UP. The study, as proposed by the researcher, is to be located at and financially administered by your institution as per the guidelines of this award.

2. The ICSSR has sanctioned a grant-in-aid of Rs.22,00,000/- (Rupees twenty two lakhs only) for the above research project and the grant will be released as follows:

<table>
<thead>
<tr>
<th>First instalment</th>
<th>Rs. 5,50,000/-</th>
</tr>
</thead>
<tbody>
<tr>
<td>Second instalment</td>
<td>Rs. 5,50,000</td>
</tr>
<tr>
<td>Third instalment - Partial</td>
<td>Rs. 4,40,000</td>
</tr>
<tr>
<td>Third remaining</td>
<td>Rs. 1,10,000</td>
</tr>
<tr>
<td>Fourth Instalment</td>
<td>Rs. 4,40,000/-</td>
</tr>
<tr>
<td>Publication cost*</td>
<td>Rs. 1,10,000/-</td>
</tr>
<tr>
<td>Total</td>
<td>Rs. 22,00,000/-</td>
</tr>
</tbody>
</table>

Overhead charges @ 5% or Rs.1,00,000/-*** whichever is lesser.

* ICSSR would publish it subject to recommendation by the expert and relevant Committees for the purpose, from the overall budget, so to be retained by the ICSSR.

** will be released on successful completion of project after evaluation.

(The break-up budget approved by the ICSSR of Rs.22,00,000/- is enclosed.)

3. The First installment of the approved grant-in-aid will be released after receiving the grant-in-aid bill duly filled in, stamped and signed by the Project Director as well as the affiliating organization. (GIB already received).

Revathy Vishwanath
Assistant Director
RP Division Incharge
Tel #011-26716690
E-mail: rpsicssr@gmail.com/rpsicssr@gmail.com
4. In case, the study involves survey research, the finalized schedules/questionnaires (2 copies) designed to elicit information should be sent to the ICSSR as per the following schedule:
   a. If the schedule/questionnaire for eliciting information is as per standard questionnaire, these will have to be sent to ICSSR immediately.
   b. If the schedule/questionnaire for eliciting information are to be designed afresh keeping in view the requirements of the project, these will have to be sent to the ICSSR within a period of six months in any case.

5. The second instalment will be released after receiving a satisfactory nine monthly/Annual Progress Report, simple statement of accounts of the first instalment along-with signed copy of the minutes of the Advisory Committee set up by the ICSSR. (Depending upon the duration of the Project).

6. The third instalment of 20% will be released after receiving the second Progress Report (18 months), simple statement of accounts of second instalment along-with signed copy of the minutes of the Advisory Committee. Remaining 5% of the third instalment will be released after receiving Final Report (two hard copies and one soft copy in CD/or pen-drive) along with the executive summary (3000 to 4000 words/ten copies) and Research Papers (three) and the statement of account of the third instalment. Such data or information relating to the research project as may be asked for by the ICSSR for preservation in its Data Archives should be given by the scholar.

7. The scholar should acknowledge support of ICSSR that the project has been sponsored by the ICSSR, in all publications resulting from the project output (Research Paper, Books, Articles, Reports, etc.) and should submit a copy of the same to the ICSSR during its course and after completion.

8. The fourth instalment will be released on the receipt of: (a) Satisfactory book length of the Final Report in the publishable form after incorporating all corrections, suggestions of the expert. (b) Statement of accounts with Utilization Certificate in GFR of 19A form for the entire project amount duly signed by the Finance Officer/Registrar/Director of the affiliating institution (c) A certificate of statement of assets and books purchased out of the project fund issued by the affiliating institution.

9. The University/Institution of affiliation will provide to the scholar office accommodation including furniture, library and research facilities and messengerial services. For this, the ICSSR shall pay to the University/Institution of affiliation overhead charges @5% of the total expenditure or Rs.1,00,000/- whichever is lesser, incurred on the project only after successful completion of the project.

10. The Contingency Grant may be utilized for research and office assistance, books, stationary, computer cost, research assistance and the field work expenses of Project Director, Co-Project Directors and research personnel connected with the research work.

11. The accounts and the Utilization Certificate will be signed by the Finance Officer/Registrar/ Director in the case of accounts of the institution are audited by CAG/AG. Otherwise, they need to be signed by the Finance Officer and the Chartered Account.

12. The Director of the research project will be Dr. Rakshanda F. Fazil, who will be responsible for its completion within 24 Months from the date of commencement of the project, which is 23/04/2018, as intimated by the scholar.
13. In case, the Project Director does not submit the periodic/final project report as per schedule with adequate justification, the scholar may be debarred from availing all future financial assistance from ICSSR.

14. All grants from ICSSR are subject to the general provision of GFR 2005 and in particular, with reference to the provision contained in GFR 209, GFR 210, GFR 211 and GFR 212.

15. The Project Director will ensure that the expenditure incurred by him conforms to the approved budget heads. The grant-in-aid is subject to all the conditions laid down in the ICSSR Research Projects scheme (Research Programme) available in the ICSSR website www.icssr.org.

16. The expenditure on this account is debatable to the Budget Head-B Programmes Research Programme-Plan General. (09) Grant-in-aid for RPS.

17. As per MHRD instruction, the amount of grant sanctioned herein is to be utilized by the end of the project duration. Any amount of the grant remaining unspent shall be refunded to the ICSSR immediately after the expiry of the duration of the project. If the grantee fails to utilize the grant for the purpose for which the same has been sanctioned/or fails to submit the audited statement of expenditure within the stipulated period, the grantee will be required to refund the amount of the grant with interest thereon @ 10% per annum.

Yours Faithfully,

[Signature]

(Revathy Vishwanath)
For MEMBER-SECRETARY

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End: as above.
Copy to:

1. Dr Rakshanda F Fazil,
   Associate Professor
   Dept of West Asian and North African Studies
   Aligarh Muslims University
   Aligarh - 202002, UP

2. Dr Rashid Arif Faridi
   Assoc Prof, Dept of Geography
   Aligarh Muslims University,
   Aligarh - 202002, UP

3. Finance Branch, ICSSR, New Delhi

4. Record file

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[Signature]

(Revathy Vishwanath)
For MEMBER-SECRETARY
IMPRESSION Award letter

2 messages

IMPRESS ICSSR <impress201819@gmail.com>
To: tariqmasood8@gmail.com

Fri, Mar 15, 2019 at 11:10 AM

Revathy Vishwanath
Deputy Director
RP Division Incharge
Tel #011-26742351
E-mail:impress201819@gmail.com

Indian Council of Social Science Research
(Ministry of Human Resource Development)
JNU Institutional Area, Aruna Asaf Ali Marg
New Delhi - 110067
Website: www.icssr.org

File No: IMPRESS/P1066/31/2018-19/ICSSR
Date: March 11, 2019

Subject: Award letter of IMPRESS Project

Dear Dr. Masood,

Refer to your project grant under the IMPRESS Scheme on "INDIA-WEST ASIA OIL TRADE AND ITS IMPLICATIONS FOR INDIAN ECONOMY DURING LIBERALIZATION PERIOD" has been approved by the competent authority on the recommendations of the Steering Committee. The Committee has approved a grant-in-aid of Rs. 450000/- (Rupees four lakh fifty thousand only) plus overhead charges @ 5% or maximum Rs. 22500/- whichever is less, for the study including publication.

You are requested to commence the study immediately. And for that enter into an Agreement with the ICSSR on a non-judicial stamp paper of Rs.100/- (copy enclosed), and send us the Grant-in-Aid Bill (copy enclosed) of 40% of the awarded grant, i.e. Rs. 180000 as first instalment of the total approved grant of Rs. 450000/-. Detailed Budget in break-up will be sent along-with the Sanction Order.

As per the directives from the Government of India, all the payments above Rs.5,000/- are to be made by issuing of payment advices only. You are therefore requested to furnish the following information duly verified by your affiliating institution and banker(s) for RTGS/NEFT payments (format enclosed).

Kindly send us all the desired documents to the undersigned within seven days to enable us to issue the formal sanction order as per the checklist enclosed.

With regards,

Yours sincerely,

(Revathy Vishwanath)

Encl. as below

Dr. Tariq Masood,
Department of West Asian and North African Studies,
Aligarh - 202002

https://mail.google.com/mail/u/0?ik=4ead243dd5&view=pt&search=all&permthid=thread-f%3A16280554823444636848&simple=msg-f%3A16280554823...
Dear Dr. Jawaid Iqbal,

Please refer to your Interaction with Expert Committee regarding Major Research Project under the Research Project Scheme of the ICSSR. Although you have made presentation for Major Projects, the final selection is made on the basis of recommendations of the Expert Committee.

**Title:** Political and economic relations between India and countries of the levant.

**Budget Approved:** Rs.7,00,000

Indian Council of Social Science Research  
(Ministry of Human Resource Development)  
JNU Institutional Area, Aruna Asaf Ali Marg  
New Delhi – 110067  
Website: www.icssr.org

Dated: 26 December, 2019
First Installment: 40% of the awarded grant, detailed budget in break-up will be sent along with the sanction order of Rs. 2,80,000/-.

The above has been approved by the Competent Authority on the recommendations of the Expert Committee. You are requested to commence the study immediately.

You are required to give an undertaking on a non-judicial stamp paper of Rs. 100/- (copy enclosed), declaration on a non-judicial stamp paper and send us the grant-in-aid bill (copy enclosed) of 40% of the awarded grant. All Payments and Transfers are to be done through EAT module hence the institution has to open a dedicated account as per the notification of ICSSR.

You are once again required to go through the eligibility criteria in the guidelines and make sure you fulfill them in all respect both in case of individual and institution. In case you have awarded a project under any other programme of ICSSR and sanction letter for the same has been issued you are requested to continue with earlier sanction and inform accordingly. This award in that case will not stand operational. In case you have already been awarded a project and sanction letter has not been issued you may make an option between the two awards and inform us clearly which project you would like to start. If there is any change in terms of original proposal you need to clarify and take approval from ICSSR in the beginning itself.

Kindly send us all the desired documents (attached herewith) to the undersigned within at the earliest to enable us to issue the formal sanction order as per the checklist enclosed. Kindly send us hard copy of your proposal C.V. and affiliation letter.

With Regards
Revathy Vishwanath
Deputy Director,
Research Project Division Incharge
ICSSR, New Delhi

Dr. Jawaid Iqbal,
Centre of west asian studies,
Aligarh

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Dr. Jawaid Iqbal
Asso. Prof.
CWAS, AMU,
Aligarh

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Dr. Jawaid Iqbal
Asso. Prof.
CWAS, AMU,
Aligarh

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Dr. Jawaid Iqbal
Asso. Prof.
CWAS, AMU,
Aligarh

5 attachments

- PROJECT Undertaking for Programme.doc
  30K

- ICSSR PFMS Scheme (1).pdf
  157K
SANCTION ORDER

F.No. IMPRESS/P976/284/2018-19/ICSSR  

Dated: 02-09-2019

The Registrar,
Aligarh Muslim University,
Aligarh-202002, Uttar Pradesh

Subject: Sanction of Impactful Policy Research in Social Science (IMPRESS) Research Project entitled "Assessment of Potential of Dairy Farming and Its Allied Activities for Socio-Economic Development of Farmers in Devipatan Region (Trans-Ghaghara) of Uttar Pradesh" under domain Agriculture and Rural Development to Dr.Nizamuddin Khan

Dear Sir,

1. The Indian Council of Social Science Research (ICSSR) considered the above Impactful Policy Research in Social Science (IMPRESS) research project submitted by Dr.Nizamuddin Khan, Professor, Aligarh Muslim University, Aligarh (id: U-0496), Uttar Pradesh. Co-Project Director of the study: Dr. Mohammad Azhar.

2. The study, as proposed by the researcher, is to be located at and financially administered by your institution as per the guidelines of this award.

3. The ICSSR has sanctioned a grant-in-aid of Rs.1000000/- (Rupees ten lakh only) for the above research project and the grant will be released as follows:
   - First instalment : Rs. 400000/-
   - Second instalment : Rs. 300000/-
   - Third instalment : Rs. 200000/-
   - Fourth Instalment : Rs. 50000/-
   - Publication cost* : Rs. 50000/-
   - Total : Rs. 1000000/-

Overhead charges over and above 5% or maximum Rs.1,00,000 : Rs. 50000/-**

* ICSSR would publish it subject to recommendation by the expert and relevant Committees for the purpose, from the overall budget, so to be retained by the ICSSR.

** will be released on successful completion of project after evaluation.
(The break-up budget approved by the ICSSR of Rs.1000000/- is enclosed.)

4. The First installment of the approved grant-in-aid will be released after receiving the grant-in-aid bill duly filled in, stamped and signed by the Project Director as well as the affiliating organization. (GIB already received).

5. In case, the study involves survey research, the finalized schedules/questionnaires (2 copies) designed to elicit information should be sent to the ICSSR as per the following schedule:
   a) If the schedule/questionnaire for eliciting information is as per standard questionnaire, these will have to be sent to ICSSR immediately,
16. The Project Director will ensure that the expenditure incurred by him conforms to the approved budget heads. The grant-in-aid is subject to all the conditions laid down in the IMPRESS (Impactful Policy Research in Social Science) Research Projects available in the IMPRESS website www.impress-icssr.res.in

17. The expenditure on this account is debatable to the Budget Head-IMPRESS (Scheme Code 3615); OH 31.01 Research Projects.

18. As per the information filled by competent authority of affiliated institute the following bank details with regard to said project for which this sanction letter is being issued with details as:

   Bank Name: State Bank of India, SBI, AMU Branch, Aligarh, Beneficiary Name: Finance Officer, AMU, Aligarh, UP. Account No. 38645981272: IFSC Code: SBIN0005555, PFMS Unique Code: amu

19. As per MHRD instruction, the amount of grant sanctioned herein is to be utilized by the end of the project duration. Any amount of the grant remaining unspent shall be refunded to the ICSSR immediately after the expiry of the duration of the project. If the grantee fails to utilize the grant for the purpose for which the same has been sanctioned/or fails to submit the audited statement of expenditure within the stipulated period, the grantee will be required to refund the amount of the grant with interest thereon @ 10% per annum.

   Yours faithfully,

   D.D (IMPRESS)
   For MEMBER-SECRETARY

Encl: as above.
Copy to:
1. Dr. Nizamuddin Khan
   Professor,
   Dept. of Geography,
   Aligarh Muslim University,
   Aligarh-202002, Uttar Pradesh

2. Dr. Mohammad Azhar
   Professor,
   Dept. of West Asian Studies,
   Aligarh Muslim University, Aligarh-202002, Uttar Pradesh

3. Finance Branch, ICSSR, New Delhi

4. Record file

   D.D (IMPRESS)
   For MEMBER-SECRETARY