



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/Z8nOqKdd4MkxyBRW2> by **5th January 2019**. A confirmation mail will be sent to 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 Zulquar 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 Musalmanan-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

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