



TIME SERIES AND PANEL DATA ANALYSIS



Date and Time

9:00 am-5:00 pm,
20th - 24th May, 2024

Venue

CET School of Management,
College of Engineering Trivandrum
Kerala

Coordinator

Abhijith Rajkumar
Assistant Professor, CET
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Registration Closes on :15/05/24

Resource Person



**PROF. VIJAYAMOHANAN
PILLAI N**

*Gulati Institute of Finance and Taxation,
Thiruvananthapuram, Kerala*



This five-days workshop will cover the following modules:

- Cross Section Data – Model Estimation, Hypothesis Testing and Inference
- Time Series Data – Non-Stationarity, Unit Root Test
- ARMA, ARIMA, Granger Causality, Vector Autoregressive Processes
- Cointegration, VECM, ARCH and GARCH Models
- Introduction to Panel Data: Structure, Pooled Model, Error Components Model
- Fixed Effects Model, Random Effects Model, Probability Tests, Model Selection (Hausman Test)
- Panel Data – Heteroskedasticity, Autocorrelation
- Linear Dynamic Panel Data Model
- Instrumental Variable, GMM Estimation
- Panel Data Unit Root Test, Panel Data Cointegration Test

About the program

The workshop aims to provide researchers with the necessary skills to apply econometric techniques effectively in the dynamic fields of finance and economics, emphasizing the importance of data-driven decision-making for impactful policymaking. Through hands-on sessions, the workshop covers both basic and advanced concepts and techniques of time series and panel data analysis.

College of Engineering Trivandrum

The College of Engineering Trivandrum (CET), located in Thiruvananthapuram, Kerala, is one of the oldest and most prestigious engineering institutions in the state. Established in 1939, it offers undergraduate, postgraduate, and doctoral programs in various engineering and management disciplines. CET is renowned for its quality education, state-of-the-art infrastructure, and strong emphasis on research and innovation. The institution has consistently ranked among the top engineering colleges in India and has produced numerous successful engineers, technologists, and leaders in the industry and academia. With a commitment to excellence and a rich history of academic achievements, CET continues to be a cornerstone of engineering education in Kerala and beyond.

CET School of Management

College of Engineering Trivandrum (CET) started MBA programme in 1985 as an evening programme to enrich the practicing managers in professional management. This programme has been well received by the practicing management fraternity and continues to be in the forefront. A Management school of the current status with full time MBA programme was started in the year 2000. CET is the pioneering institution in management education under APJ Abdul Kalam Technological University (APJAKTU). Twenty two batches of students have already completed the full-time programme and Thirty four batches have completed the Evening MBA Programme here. CETSOM is set up in a newly constructed block, having state-of-the-art facilities. CETSOM is accredited by the National Board of Accreditation (NBA) and an approved centre for carrying out management research. Nineteen scholars have been awarded PhD in Management from CETSOM.

WHO CAN APPLY?

Faculty, professionals, students and researchers who are interested in attending this workshop are cordially invited. Admission will be based on first come first served basis due to limited seats.

[Apply on or before 15th May, 2024.](#)

HOW TO APPLY?

Step 1 : Payment of Fees

Payment can be done through NEFT or RTGS to the following bank account.

Account Name: Centre for Continuing Education
Account No: 57005991583 IFSC: SBIN0070268
Bank: SBI Engineering College - Kulathur

Step 2 : Submit the Google Form

https://docs.google.com/forms/d/e/1FAIpQLSeLo7A_hfdVdS1uZB899az7sZ4y04vMC3pC3ZyA-r6Ljavhgz/viewform?usp=sf_link

REGISTRATION FEES (Inclusive of 18% GST)

Faculty and Professionals : ₹1800/-

Students and Research scholars : ₹1200/-

Please be advised that food and accommodation is not included.



Scan to Google Form