



University of Mysore

Two-Day National Level Workshop on Time Series Analysis –Hands on Experience
1st and 2nd February, 2024



Organised by

Department of Studies in Economics and Co-operation
Mansagangothri, University of Mysore,
Mysuru-570006, Karnataka
Phone: 0821 2419534/537

About the Workshop

Time series econometric modeling is a dynamic research area which has attracted attentions of Researcher community over last few decades. The main aim of time series econometric modeling is to carefully collect and rigorously study the past observations of a time series to develop an appropriate model which describes the inherent structure of the series. This model is then used to make forecasts. Time series forecasting thus can be termed as the act of predicting the future by understanding the past. It is obvious that a successful time series forecasting depends on an appropriate model fitting. A lot of efforts have been done by researchers over many years for the development of efficient models to improve the forecasting accuracy.

This workshop is designed to impart knowledge on Time Series Econometrics and its Applications in the context of empirical research in the field of different branches of Economics, Business Management, Commerce, Development Studies, Psychology, Environmental Science and Agriculture. The objective of this workshop is to provide latest developments in the field of theoretical and empirical time series methods with a focus on Stationary and Non- stationary time series, Co-integration, VAR and ARCH and GARCH models. The lectures will be supplemented by hands-on training on empirical applications using relevant software.

About the Department of Studies in Economics and Cooperation:

The Department was established in the year 1916 with under graduate course in Economics. The post-graduate course was started in 1921 and the department was shifted to Manasagangothri Campus in 1960. Eminent Economists like Dr. N.S. Subba Rao, Dr. V.L. D'Souza, Dr. M.H.Gopal, Dr. G.T. Hutchappa, Dr. A.P. Srinivasamurthy, Dr. S.M.Verraraghavachar and Dr. M. Madaiah enabled the Department to attain the national and international stature. Distinguished Nobel Laureates Prof. J.R.Hicks, Prof. Kenneth J. Arrow visited the department. Economists Dr. D.M. Nanjundappa, Dr. K. Venkatagirigowda, Dr. G.T. Thimmaiah, Dr. K.S. Nanjundaih and Mr. S. Rangachar of World Bank, Dr. V.K.R.V. Rao, Dr. Raja Chellaiah, Prof. Cynthia Wyaat, Dr. Rangarajan, Prof. Panchamukhi are some of the distinguished visitors in the last few decades. The Department holds distinction of having Dr. M. Madaiah, Prof. S. Indumati and Prof. Manjappa. D. Hosamani, served as Vice Chancellors of University of Mysore, Davanagere University, and Vijayanagara Sri Krishnadevaraya University, respectively and Prof. B.K.Tulasimala currently working as Vice-Chancellor of Sri Akkamahadevi Women's University, Vijayapura making department proud and bringing it laurels. The department offers M.A. in Economics, M.A. in Co-operative Management and Ph.D in both Economics and Co-operation with Course work of one semester. The department has strength of 200 Students, 20 full time Research Scholars and 60 plus part time Research scholars under the able Guidance of distinguished faculty members.

1) Registration

Registration can be done using the following link **after making the payment** of the registration fee:
<https://forms.gle/AS1fuFZnWvGVvGZ46>

Bank Details:

Bank - **State Bank of India**
Branch - **Manasagangothri**
A/C No. - **64004053962**
IFSC Code - **SBIN0041119**
Account Holder Chairman, DoS in Economics and Cooperation, University of Mysore.

Note: Save the payment receipt in PDF format then upload and sent along with Google Registration form.

2) Scope of the Workshop:

The Workshop cum Conference is interdisciplinary targeting Research Scholars / Faculty Members of Economics, Commerce, Management Studies, Social Work, Development Studies, Psychology and Industry Professionals.

The workshop accommodates only 40 participants on first come first serve basis.

3) Registration Fee:

With Accommodation	Faculty Members /Others	- Rs.1500
	Research Scholars	- Rs.1200
Without Accommodation	Faculty Members/ Others	- Rs. 1000
	Research Scholars	- Rs. 750

The registration fee includes Coffee/Tea, Working lunch. Outstation participants will be accommodated in Human Resource Development Centre's Guest House, University of Mysore on twin-sharing basis.

4) Important Dates:

Registration Starts	05-01-2024
Registration Ends	25-01-2024

Attendance for all the sessions is mandatory or otherwise the certificate shall not be issued.

Organizing Committee

Chief Patron **Prof. Lokanath N.K**
Honourable Vice-Chancellor
University of Mysore

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Workshop Schedule

Day 1 (1st February, 2024)	
Registration - 09.15am to 9.45am	
Inauguration - 10.00am to 11.00am	
Technical Session1:	11:15 am to 01:15 pm
Time Series-Properties- Auto Correlation- DW Test and Durbin h Statistic- solutions - Method of GLS- Iterative Methods of Estimating ρ - Cochrane- Orcutt Iterative Procedure- Prais- Winsten Transformation-Newey –West HAC Standard Errors	
Lunch Break	
Technical Session 2 :	02:00 pm to 03:30 pm
AR, MA and ARMA - ACF and PACF - ARIMA Modeling– Identification – Estimation – Residual Diagnostics	
Tea Break	
Technical Session 3 :	03:45 pm to 05:15 pm
Data Lab and Discussions	
Day 2 (2nd February, 2024)	
Technical Session 4 :	10.00 am to 11.30 am
Stationarity, Non Stationarity-Unit Root Tests - Granger Causality - Co integration - Granger Representation- Error Correction Mechanism	
Tea Break	
Technical Session 5 :	11:45 am to 01:15 pm
Modeling of Financial Time series- Volatility Clustering- Estimation- ARCH- GARCH- EGARCH- MGARCH	
Lunch Break	
Technical Session 6 :	2.00 pm to 03:30 pm
VAR Models- Vector Error Correction Models - Impulse Response Functions- Variance Decomposition	
Tea Break	
Technical Session 7 :	03:45 pm to 05:00 pm
Data Lab and Discussion	
Certificate Distribution	05:00 pm