

For Whom:

The workshop is designed for students, research scholars, faculty members and industry executives.

Pedagogy:

The pedagogy will have two major parts:

1. Basic theoretical lessons of applied econometrics and data analytics.
2. Practical sessions with econometric software.

Participation:

Maximum 40 participants will be allowed based on a first-come, first-served basis. The participants will be given certificate on successful completion of the programme.

Accommodation:

Accommodation will be provided in a subsidized rate for offline participants.

Introduction:

Goa Institute of Management (GIM) is organizing a five-day modular programme on "Applied Econometrics and Data Analytics" from 7th-11th October 2022 through a hybrid mode. The objective is to provide in-depth understanding of applied econometrics and data analytics along with hands-on experience using statistical software (Stata and Eviews).

Syllabus:

| Module 1 | Module 2 | Module 3 |
|---------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------|-----------------------------------------------|
| Statistical Background and Basic Data Handling; The structure of the Economic Data, Working with Data. | Non-Stationarity and Unit Root Test, Co-integration (JJ and ARDL) and Error Correction Models. VAR | Multivariate GARCH and Dynamic Connectedness. |
| The Classical Linear Regression Model; Simple Regression, Multiple Regression and Panel Regression | Dummy Variables; Dynamic econometric Models. Structural Econometric Models. | Non-Linear regression, and NARDL |
| Violating the Assumption of CLRM: Multicollinearity, Heteroskedasticity; Auto-correlation, Misspecifications. | ARIMA, ARMAX, Panel Co-integration, Panel Causality | Count Regression, Logit, Tobit and Probit |
| How to Write a Research Paper? | How to publish in peer reviewed journal? | How to address the reviewer comments? |
| Project 1 | Project 2 | Project 3 |



GIM 2nd Modular Programme

On

"Applied Econometrics and Data Analytics"

7th – 11th October 2022 (five-day).

(Hybrid)



Resource Persons:

Resource Persons from IIMs, IITs, NITs, Central Universities XIM and GIM will deliver the sessions.

Registration Fee:

| | | |
|---|--------------------------|---------------------------------|
| 1 | Student/Research Scholar | Rs. 2750 (Inclusive of 18% GST) |
| 2 | Faculty | Rs. 4500 (Inclusive of 18% GST) |
| 3 | National Corporate | Rs. 7000 (Inclusive of 18% GST) |
| 4 | Foreign National | \$ 200 |

Note: Early Bird discount = 5% (till 31st August, 2022)

Group Discount = 10%

Bank Account Details;

Name of the account holder: Goa Institute of Management

Account number: 23611450000016

IFS Code: HDFC0002361

Bank: HDFC bank (Sanquelim branch)

Account type: Saving account

(Payment can be made through GPay, Paytm and PhonePe also)

Please fill the registration form through following link after making the payment:

<https://docs.google.com/forms/d/117vOwtwFAU653VnZ4ud6ANjpNcF9ixJ3OUOMQtW8Q11/edit>

Important Dates:

- Last date of submission of registration form: **15th September, 2022.**
- Dates of commencement of the programme: **7th October 2022.**

About GIM:

Goa Institute of Management (GIM), is amongst the top B-schools of the country and has been producing high-quality managers and corporate leaders for more than 27 years. GIM boasts of some of the best faculty in Asia with doctorates from Cornell, Stanford, IIM Ahmedabad & other world-class institutions. GIM as an institution is dedicated to enhancement in standards of education. We seek to accomplish this through management education, training, research, consultation, and institutional networking in a national and global perspective

GIM has been imparting training on the current areas of interest to academics, research professionals, corporate executives through Management Development Programs (MDPs), customized in-house programs, and consultancy. The programs are designed to provide innovative and practical solutions to critical management challenges. This programme is a part of a series of programs targeted to enhance the management and research skills and capabilities of people working in the academics and corporate.

Advisors:

Dr. Ajit Parulekar (Director, Goa Institute of Management)

Dr. Devaguptapu Nagavenkatesh (Dean-Academics, Goa Institute of Management)

Coordinators:

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