

PONDICHERRY UNIVERSITY
(A Central University)
School Of Management
Department of Management Studies



A Seven-day National Level Workshop

on

‘Econometric Tools for Business Research’



Date: 3rd to 9th of January, 2019

Venue: Lecture Hall Complex,
School of Management, Pondicherry University.

About Pondicherry University

A Central University, established through an Act of Parliament in 1985. The campus is covered over 780 acres of land with lush green tropical vegetation and its entire campus in Wi-Fi enabled. It has about 5000 students representing 33 states of the country and abroad and over 450 highly qualified faculty from across the country. It has the state of the art library with remote access to over 31000 digital information resource through a dedicated library portal. Pondicherry University was the first university to adopt the CBCS and semester system which easily facilitates the mobility of the students with credit transfer both in India and abroad. The university is growing with a cardinal principle of expansion with excellence and equity remains connected globally. More than 27 MOUs have been signed with National Institutions and International Universities for exchange of faculty and students.

About the Department of Management Studies

The Department of Management Studies (DMS) bears the sole pride of establishing the first management programme in Pondicherry. Since its inception in 1986, it has been catering to the needs of aspiring management and research students with highly competent team of faculty members. The department has published many research articles in leading national and international journals.

DMS serves as a boom to the ardent students who have the striving thrust to learn and practice management. Also the lush green environment in the university provides pleasant ambience for the students to relish every moment of the learning experience. DMS functions as university department with unique importance. The department has been rated high by rating agencies such as NAAC, Star News, Indian Express, CSR-GHRD etc.

About the Programme

- This seven-day national level workshop is aimed at providing researchers, academicians and industry delegates with a comprehensive learning of econometric tools and report writing in business research. The workshop modules are designed in such a way which would enable the participants to gather practical training using live data.
- The course is designed to provide hands on experience in econometric tools and techniques that can be used for data driven decision-making using real case studies.
- The program will be a mix of theory lecture (10%), introduction of case studies (10%) and hands on training experience (60%) on relevant software and result discussions (20%) for decision making.

Topics to be Covered

- Unit Root test
- Autoregressive Integrated Moving Average (ARIMA) model, Seasonal ARIMA
- Auto Regressive Conditional Heteroscedasticity (ARCH)
- Generalized Auto Regressive Conditional Heteroscedasticity (GARCH), e-GARCH, t-GARCH, m-GARCH
- Vector Auto Regression (VAR), Impulse Response, Variance Decomposition, S-VAR
- Vector Error Correction Model (VECM)
- Error Correction Model (ECM)
- Co-integration
- Generalized Method of Moments (GMM)
- Panel Data Analysis
- Regime switching
- Granger Causality
- Autoregressive Distributed Lag Models (ARDL)
- Truncated Regression, Simultaneous Equation
- Two stage Least square



Dr. K. R. Shanmugam,
Director, Madras School of Economics,
Chennai

Dr. M. Ramachandran,
Professor,
Dept. of Economics,
Pondicherry University



Dr. N. Vijayamohanan Pillai,
Associate Professor, Centre for
Development Studies, Trivandrum

Dr. R. Kasilingam,
Associate Professor,
DMS,
Pondicherry University



Dr. S. Raja Sethu Durai,
Associate Professor,
School of Economics,
University of Hyderabad

Dr. Sabuj Kumar Mandal,
Assistant Professor,
IIT Madras



Dr. C. Ganesh Kumar,
Assistant Professor,
Indian Institute of Plantation
Management Bangalore

Registration Fees

- Industrialists: Rs. 5,000
- Academicians and Part-time Research Scholars: Rs. 4,500
- Full-time Research Scholars of Other Institutes: Rs. 4,000
- Full-time Research Scholars of Pondicherry University: Rs. 3,500

Account details for on-line fund transfer

- Account Name: DMS DAM Workshop
- Account No.: 6329345101 Type of Account: Savings
- Bank: Indian Bank, Pondicherry University Branch
- IFSC: IDIB000P152, MICR Code: 605019011, Branch code: 00P152

Note to the participants

- Only 60 participants will be selected on first come first serve basis.
- Interested participants are requested to send the filled-in registration form to dmsdamworkshop@gmail.com and wait for confirmation from our end.
- Upon receiving confirmation mail from us, the participant has to transfer the registration fee to the aforesaid bank account through on-line banking facility and intimate the payment details by mail.
- Final registration will be intimated to the participants only on receipt of payment.
- Participants will be provided with workshop kit, workshop materials in DVD, working lunch and refreshments.
- **Participants must bring their own laptop, mouse and a pen-drive.**
- Participants should make their own arrangements for their stay, breakfast and dinner. On prior request and additional payment, accommodation (twin-sharing only) may be arranged in the university guest house on first come first serve basis, subject to availability of rooms. Guest house is less than a kilometre from the workshop venue. Participants must make their own travel arrangements to reach the venue on time on all days.
- Fees once paid will not be refunded under any circumstances.
- No TA/DA will be provided.
- Certificates will be issued only on attending all sessions.

Patron

Prof. Gurmeet Singh, Vice-Chancellor, Pondicherry University

Chairman

Dr. G. Anjaneya swamy, Professor & Dean,
School of Management, Pondicherry University

Convener

Dr. R. Chitra Sivasubramanian, Professor & Head,
Dept. of Management Studies, Pondicherry University

Advisory Committee

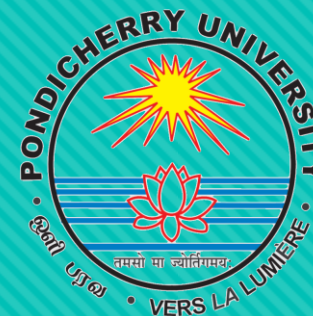
Dr. R. Panneerselvam, Professor	Dr. Uma Chandrasekaran, Associate Professor
Dr. R. P. Raya, Professor	Dr. R. Venkatesakumar, Associate Professor
Dr. S. Hariharan, Professor	Dr. L. Mothilal, Asst. Professor
Dr. T. Nambirajan, Professor	Dr. S. Riasudeen, Asst. Professor
Dr. B. Charumathi, Professor	Dr. B. Rajeswari, Asst. Professor
Dr. S. Victor Anandkumar, Professor	Dr. K. Lavanya Latha, Asst. Professor

Coordinators

Dr. R. KASILINGAM, Associate Professor, Dept. of Management Studies, School of Management, Pondicherry University, Puducherry-605014. Mob. 9840179939, 8072208493.	Dr. G. MADAN MOHAN, Asst. Professor, Dept. of Management Studies, School of Management, Pondicherry University, Puducherry-605014. Mob.: 9442314404.
--	--

For further details kindly contact the coordinators at
[**dmsdamworkshop@gmail.com**](mailto:dmsdamworkshop@gmail.com)

PONDICHERRY UNIVERSITY
(A Central University)
School Of Management
Department Of Management Studies



Application for Provisional Registration

A Seven-Day National Level Workshop on 'Econometric Tools for Business Research'
3rd to 9th of January, 2019

Name*:

Gender:

Designation*:

Organization*:

Registration Category: Industry Academicians & Part-time Research Scholars
 Full-time Research Scholars of other Institutes Full-time Research Scholars of P.U

Address:

E-Mail:

Mobile:

Accommodation Needed: Yes No

Candidate's Signature.

*** As it should appear in the certificate.**