



# SRM

INSTITUTE OF SCIENCE & TECHNOLOGY  
(Deemed to be University u/s 3 of UGC Act, 1956)

# Workshop on TIME SERIES ECONOMETRICS USING E-VIEWS

**Date & Venue**

11<sup>th</sup> October, 2019

@ Dr. MS. Subbulakshmi Seminar Hall - FSH

**Organized by**

**DEPARTMENT OF ECONOMICS**

SRM Institute of Science and Technology  
SRM Nagar, Potheri, Kattankulathur - 603 203  
Kancheepuram District, Tamil Nadu, India.



## ABOUT SRM INSTITUTE OF SCIENCE AND TECHNOLOGY

SRM Institute of Science and Technology (formerly known as SRM University) is one of the top ranking institutions and premier engineering destination in India, which was established in 1985 by the Founder Chancellor, Dr. T.R. Paarivendhar. Now it is functioning in four campuses located at Kattankulathur, Vadapalani and Ramapuram in Tamilnadu, Modi Nagar in Ghaziabad with over 40,000 students and 2800 faculty members. It offers a wide range of programs to students applying for undergraduate, post-graduate and doctoral programs in Engineering, Management, Medicine & Health Sciences, Law and Science & Humanities. The Institute has hosted the 98<sup>th</sup> Indian Science Congress Association in 2011. SRMIST has been engaged in nurturing minds through a rich heritage of academic excellence. Essentially a hub of bustling student activities, the lush green campus has been a second-home to thousands of students in their journey to pursue higher education. The Institution has moved up through international alliances and collaborative initiatives to achieve global excellence. SRMIST International Advisory Board (IAB) is actively involved in building a stronger international dimension in research and teaching methodology, which creates avenues for research and successful careers. SRMIST has been categorized as grade 'A' University by Ministry of Human Resources Development (MHRD), Government of India. SRM is accredited by NAAC with 'A'++ Grade in the year 2018.

## DEPARTMENT OF ECONOMICS

The Inception of the Department of Economics was during the year 2009-2010 under the aegis of the school of Commerce and Economics. Faculty members are drawn from different areas of expertise with a wide range of teaching and research experience. The team updates their skills by regularly attending conferences, seminars and workshops. The department offers allied courses such as managerial economics and indian economy; the objective of the course is to provide students with a thorough grounding in the analytical methods of economics.

## WORKSHOP THEME

Economic theories associated with long run relationship between variables have been analysed using econometric techniques, since the origin of the subject. Statistical packages such as STATA & E-Views come in handy to analyse the time series and panel data analysis. The workshop will provide a general and brief outline of some of the important models associated with the time series analysis. There will be hands on training with a data set using the E-Views.

## ABOUT THE RESOURCE PERSON

Dr. D. Sathiyavan is working as an Associate Professor in the Department of Econometrics and also heading the Centre for Population Studies. He has been teaching quantitative papers such as mathematical methods, statistical methods, econometric theory, applied econometrics and time series econometrics for the last 18 years. He has to his credit 20 articles, presented 40 research papers both in national, international seminars and conferences. Dr. D. Sathiyavan has delivered round about 70 special lectures in various academic programmes all over institutions in South India.

## TOPICS TO BE COVERED

### Forenoon Session

Unit Root Test, Co-integration Analysis, Structural Vector Autoregressive (SVAR) and Structural Vector Error Correction Model (SVECM) - General Introduction and its uses.

### Afternoon Session

Hands on training with a real time data set, question session and concluding remarks.

## TARGET PARTICIPANTS

- Students, research scholars and the faculty members interested in economics and econometrics.
- Working professionals in the field of business analysis.
- Participants are expected to have basic knowledge of Statistics and regression analysis.
- Participants are requested to bring their own laptops.

## REGISTRATION

No Registration Fee.

Interested candidates can apply along with their updated CV on or before 05<sup>th</sup> october 2019 to the following Email.ID: [hod.eco.ktr@srmist.edu.in](mailto:hod.eco.ktr@srmist.edu.in)

## CONTACT PERSON

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