Sri Guru Gobind Singh College of Commerce

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FACULTY DEVELOPMENT PROGRAMME

Research Techniques for Cross-sectional, Time Series and Panel Data

June 8-14, 2018

Programme Schedule

Date and Day	Topics	Resource Person
8th and 9th June (Friday and Saturday)	**Cross-sectional with Stata** • Multiple Linear Regression Model (Assumptions, Estimation, Interpretation and Hypothesis Tests) • Alternate Functional Forms • Dummy Independent Variable; Diagnostic Tests, Models with Binary Dependent Variable - Linear Probability Model • Maximum Likelihood Estimation • Logit and Probit Models.	**Dr. Ananya Ghosh Dastidar** Associate Professor Dept. of Business Economics University of Delhi
11th and 12th June (Monday and Tuesday)	**Time Series with EViews** • Stationary and Non-Stationary Processes (Testing for unit roots) • Moving Average and Autoregressive Processes, ARMA Process, ARIMA • VAR, Structural VAR • Cointegration, VECM • ARCH and GARCH Models	**Dr. Lokendra Kumawat** Assistant Professor Ramjas College University of Delhi
13th and 14th June (Wednesday and Thursday)	**Panel Data with Stata** • Pooled Cross-section Regression, Pooled Regression, Difference in Difference Estimators • Panel Data Models: Fixed Effect, Random Effect and Hausman Specification Test - Explanation of Theoretical Models with Examples and Practical Applications	**Prof. C.P. Gupta** Professor Dept. of Financial Studies University of Delhi
Schedule of the Day : First Session : 10:00 AM - 11:30 AM; **Tea Break :** 11:30 AM - 11:50 AM **Second Session :** 12:00 PM - 2:00 PM; **Lunch Break :** 2:00 PM - 2:40 PM; **Third Session :** 2:45 PM - 4:45 PM		