# FACULTY DEVELOPMENT PROGRAMME

**Research Techniques for Cross-sectional, Time Series and Panel Data**  
**June 8-14, 2018**

## Programme Schedule

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<th>Date and Day</th>
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| 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 Dastidhar  
  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