

# Sri Guru Gobind Singh College of Commerce University of Delhi



## Faculty Development Programme

on

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

**June 8-14, 2018**

**Organised by Research Committee**

## About the College

Sri Guru Gobind Singh College of Commerce, founded in 1984, is a premier commerce college of the University of Delhi. Over the years, the College has endeavoured to attain the highest standards of academic excellence and is accredited with Grade 'A' by National Assessment and Accreditation Council. The College offers seven undergraduate courses, B.Com.(Hons.), B.A.(Hons.) Economics, B.Com.(Prog.), B.Sc.(Hons.) Computer Science, B.A.(Hons.) Business Economics, Bachelor of Management Studies, B.A.(Hons.) Punjabi; three post-graduate courses including M.Com., and two one-year post-graduate diploma courses - Post Graduate Diploma in International Marketing and Diploma in Business Journalism and Corporate Communication. The College has organized number of workshops, seminars, national and international conferences, and faculty development programmes for overall academic development of the institution. Industry-academia interface is also emphasized through various collaborative projects and events. The College also publishes a blind peer reviewed annual journal, *Journal of Business Thought*, to promote the research culture in the academia.

## About the FDP

The Research Committee of our College is pleased to announce a six-day Faculty Development Programme on *Research Techniques for Cross-sectional, Time Series and Panel Data*.

Applied research is gaining importance in the present world especially - in the field of Economics, Finance, Management and Commerce. There is an increasing thrust on the use of tools of applied econometrics - data analysis combined with statistical inference to understand the causal effects of theoretical relations and thereby, derive policy implications. It requires knowledge of advanced statistical techniques and sophisticated software programmes. It is thus important to strengthen the capacity of young researchers to conduct empirical research and understand basic econometric concepts involved in handling data. With this background in mind, the present FDP focuses on introducing basic facets of applied research for cross-sectional, time series and panel data using EViews and Stata software programmes. The FDP will equally emphasize understanding of underlying theoretical econometric concepts as well as their practical applications using the specialized software programmes.

## Objectives of the FDP

- To equip the academia with the desired skills and tools to **understand the research problem**.
- To impart **conceptual understanding** - assumptions and methodology required cross-sectional, time series and panel data.
- To familiarize with **hands on application** of two software programmes - **EViews and STATA**.

## Programme Schedule

Date and Day	Topics	Resource Person
8th and 9th June ( Friday and Saturday )	<p><b>Cross-sectional with Stata</b></p> <ul style="list-style-type: none"> <li>• Multiple Linear Regression Model (Assumptions, Estimation, Interpretation and Hypothesis Tests)</li> <li>• Alternate Functional Forms</li> <li>• Dummy Independent Variable; Diagnostic Tests, Models with Binary Dependent Variable - Linear Probability Model</li> <li>• Maximum Likelihood Estimation</li> <li>• Logit and Probit Models.</li> </ul>	<p><b>Dr. Ananya Ghosh Dastidar</b> Associate Professor Dept. of Business Economics University of Delhi</p>
11th and 12th June ( Monday and Tuesday )	<p><b>Time Series with EViews</b></p> <ul style="list-style-type: none"> <li>• Stationary and Non-Stationary Processes (Testing for unit roots)</li> <li>• Moving Average and Autoregressive Processes, ARMA Process, ARIMA</li> <li>• VAR, Structural VAR</li> <li>• Cointegration, VECM</li> <li>• ARCH and GARCH Models</li> </ul>	<p><b>Dr. Lokendra Kumawat</b> Assistant Professor Ramjas College University of Delhi</p>
13th and 14th June ( Wednesday and Thursday )	<p><b>Panel Data with Stata</b></p> <ul style="list-style-type: none"> <li>• Pooled Cross-section Regression, Pooled Regression, Difference in Difference Estimators</li> <li>• Panel Data Models: Fixed Effect, Random Effect and Hausman Specification Test - Explanation of Theoretical Models with Examples and Practical Applications</li> </ul>	<p><b>Prof. C.P. Gupta</b> Professor Dept. of Financial Studies University of Delhi</p>
<p><b>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</b></p>		

## Expected Audience

The FDP is open to research scholars pursuing M.Phil/Ph.D./Post-Doctoral Research, Faculty members, and Professionals/Executives from industry engaged in Data/Business Analytics. Participants having basic knowledge of econometrics will have an added advantage.

## How to Register

- The Registration starts from 1st May, 2018 and closes on 15th May, 2018.
- The interested participants can apply through the online form link <https://goo.gl/forms/wfeIbK2NYbGqsaHu2>

## Registration Fees and Mode of Payment

- The Registration Fee for the FDP is **Rs. 3000** for Research Scholars and **Rs. 4000** for Faculty members/Academicians/Professionals/Executives.
- The registration fee includes Professional fees for conducting the FDP, course kit, lunch and tea/coffee during the workshop for six days.
- Participants can **pay online** to SGGSCC, PSB SB A/c No: 08941000005001, IFSC Code PSIB0000894 or submit the duly filled form along with **Demand Draft** in favour of 'Principal Sri Guru Gobind Singh College of Commerce' at Principal Office.
- The candidate should **send the screenshot** of the online payment receipt / Demand Draft at [fdp.rc2018@sggsc.ac.in](mailto:fdp.rc2018@sggsc.ac.in) for confirming the payment details.
- Participation is confirmed only once the fees is received and acknowledged by the college.
- As only 35 seats are available, registration will be made on **First Come First Serve** basis. It is emphasised that registrations will automatically close as soon as the required number of seats are filled.
- The participants are required to **bring their own laptops along with them**.
- The College cannot provide or arrange accommodation facility to out-station participants.

## Certificate of Participation

The College will award a “Certificate of Participation” to every participant on the successful conclusion of the programme.

## Organizing Team

Dr. Jatinder Bir Singh (Principal)

Dr. Paramjeet Kaur (Convenor)

Dr. Rekha Sharma (Co-Convenor)

Ms. Gurveen Kaur

Dr. Gurminder Kaur

Ms. Harpreet Kaur

Dr. Harvinder Kaur

Ms. Hersheen Kaur

Dr. Kawal Gill

Mr. Vaibhav Puri

Dr. Simmar Preet Kaur

Ms. Vandana Kalra

For any query, mail us at: [fdp.rc2018@sggsc.ac.in](mailto:fdp.rc2018@sggsc.ac.in)  
or Contact :

Ms. Hersheen: 8802317813; Ms. Gurveen: 9015152728; Mr. Vaibhav Puri: 9999555775

## Resource Persons

The FDP will be conducted by three resource persons from University of Delhi with enriched academic and research background.

**Dr. C.P. Gupta:** Presently Professor in the Department of Financial Studies, University of Delhi, he is M.Com, M.Phil. (Finance) and Ph.D. (Finance) from Department of Commerce, Delhi School of Economics, University of Delhi. He has teaching and research experience of more than 30 years. His areas of research, teaching and consultancy include Investment Decisions, Risk Analysis, Project Appraisal, Security Analysis, Fuzzy Decision Making and Financial Modeling. He is a life member of the Operational Research Society of India, Society for Capital Market Research and Development; and the Indian Financial Management Association. He is involved actively in the training programmes of NTPC, ONGC, ABB, Sapient, EXL, IBM Daksh and others.

**Dr. Ananya Ghosh Dastidar:** Presently Associate Professor in the Department of Business Economics, University of Delhi, she is M.A., M.Phil. and Ph.D. from J.N.U. She specializes in teaching Macro Economics, Econometric Methodology and Indian Economics. Her areas of research interest include International Economics and Development Economics- issues of poverty and income inequality in developing countries.

**Dr. Lokendra Kumawat:** Presently Assistant Professor in the Department of Economics at Ramjas College, University of Delhi, he is M.A., M.Phil. and Ph.D. from Delhi School of Economics, University of Delhi. He has expertise in Microeconomics, Consumer Economics and Game Theory.