# ONLINE MDP ON ADVANCED DATA ANALYTICS USING STATA,R, AND E-VIEWS 2.0



# 26 JUNE-03 JULY ,2023

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भारतीय प्रबंध संस्थान सिरमौर INDIAN INSTITUTE OF MANAGEMENT SIRMAUR HIMACHAL PRADESH

## **PROGRAMME CONTENTS**

1.Introduction to STATA,E-Views and R

2.Data Preparation and Visualization

3.Regression Modelling

4.Regression Modelling(Bivariate and Multivariate)

5. Classical assumptions of Multicollinearity, Autocorrelation and Heteroskedasticity

6.Time Series Analysis(Unit roots, AR, MA, ACF and PACF, ARIMA, Granger

Causality, Cointegration, ECM and VCEM, Volatility Models-ARCH/GARCH etc.)

7.Panel Data technique (FE, RE, HT)

8.Dynamic Panel technique(System and Difference GMM)

9.Writing a research paper

10.Publishing articles in top journals

### **PROGRAMME DETAILS**

SCHEDULE: JUNE 26 TO JULY 03, 2023

**DURATION:** 6 DAYS (EXCLUDING SATURDAY & SUNDAY)

MODE: ONLINE

FEES (NON-REFUNDABLE): RS 30,000 (INCLUDING TAXES AND SURCHARGE)

LAST DATE TO REGISTER: JUNE 20, 2023

#### WHO SHOULD APPLY

Young faculty members with a passion for quantitative research will find the programme extremely useful.Practitioners in the management field/industry,Reseach scholars and Ph.D. students at all stages can also greatly benefit from this program and are encouraged to register.

### **HOW TO APPLY**

- To apply or nominate personnel for the program, click on the "Register Now" link in the brochure or visit https://iimsirmaur.ac.in/mdp/
- Once the candidature is approved, the sponsoring authority or participant (in case of self-nomination) will receive an email with a Payment Advice requesting the program fees in advance.
- Programme fees can be remitted online through Electronic Fund Transfer (NEFT/RTGS). After remitting the fees online, please inform the CMDP office of the UTR number or relevant transaction details via email. This will allow us to connect your remittance to your nomination(s).
- Please note that confirmation of participation is subject to receipt of program fees by the CMDP office before the commencement of the MDP.

#### **PROGRAM DIRECTOR**

Dr. Mohd Hussain Kunroo is Assistant Professor in the area of Economics. He earned his Hons. Economics Degree from Aligarh Muslim University, Master's Degree in Economics from University of Hyderabad, and Ph. D. (Economics) from Jamia Millia Islamia, New Delhi. Dr. Kunroo has been a recipient of the prestigious Sir Ratan Tata Trust Fellowship hosted by the Institute of Economic Growth, New Delhi. The fellowship is awarded from the Sir Ratan Tata Trust Fund for Young Social Scientists. With more than five years of (regular) teaching experience in various organizations including IIM Sirmaur, Central University of Rajasthan, The NorthCap University (Gurgaon), and Amity University (Noida), he has taught the courses of Managerial Economics, Empirical Macroeconomics, Mathematical Economics and Optimization Techniques, Econometrics (Basic and Advanced), Time Series, Financial Economic Thought, to name a few; and, has conducted tutorials /workshops on various econometric software such as E-views, R, Advanced Excel, SPSS, and STATA. His research works are published in peer-reviewed journals of major publishing houses such as Springer, Taylor & Francis, Sage, Routledge, and Wiley Blackwell.