

ONE WEEK WORKSHOP ON ADVANCED PANEL DATA ANALYSIS

JUNE 12-16, 2023



ADVISOR : Prof. Rajender Kumar, Professor

CONVENER : Dr. Neeraj Kaushik, Associate Professor & Head

CO-ORDINATORS : Dr. Mohammad Firoz, Assistant Professor
Dr. Chandra Sekhar, Assistant Professor



ORGANISED BY

**Department of Business Administration
National Institute of Technology,
Kurukshetra-136119**

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NATIONAL INSTITUTE OF TECHNOLOGY, KURUKSHETRA

NIT Kurukshetra, formerly known as Regional Engineering College, Kurukshetra was founded in 1963. It was conferred upon the NIT status, with Deemed University on June 26, 2002. The Institute was granted the status of Institution of National Importance in 2007. The Institute offers several courses, in various disciplines of B.Tech, M.Tech, MBA, MCA & Ph.D. with an annual intake of 1500 students and has excellent facilities for advanced research in the emerging areas of Engineering, Science, Technology, and Management. The institute has well qualified and dedicated faculty along with supporting staff, laboratories and other infrastructure.

ABOUT THE DEPARTMENT

The Department of Business Administration, NIT Kurukshetra has been actively pursuing management education, research and manpower training programs for producing globally competent management professionals since its establishment in 2006. In short span of existence, the department has achieved the recognition of being a leading Centre of management education in the region.

ABOUT THE WORKSHOP

The Workshop is intended to provide as a demanding orientation to time series and panel data econometrics and their applications. Time series and Panel data analysis are emerging as two of the most promising fields of empirical social research, and it is anticipated that this workshop will offer a suitable platform for Research Scholars and Faculty Members to comprehend the theoretical and empirical issues associated in these fields. In addition, the workshop will give participants hands-on practise using panel data analysis methodologies.

SCHEDULE

NITK

DAY ONE

- Basics of Financial Research
- Data Sources, Data Extraction
- Financial Theories and Financial Modelling
- Empirical Issues in Finance Research

DAY TWO

- Basics of Regression, Multiple Regression Model
- OLS Assumptions, Omitted Variable Bias & Endogeneity
- Models with Binary DV & IDV: Logit and Probit Model
- Time Series and Challenges in Time Series

DAY THREE

- Basics of Panel Data, Individual Effect, Time Effect
- Panel Data Regression, Estimation Models
- First Difference Model, LSDV
- Random Effect Model and Hausman Test, SUR Method

DAY FOUR

- Dynamic Panel (DP) Data Models,
- Instrumental Variable, GMM, Nickell Bias, System GMM
- Post Estimation Challenges in DP, Sargan Test
- DID, RDD, PSM

DAY FIVE

- Research Paper Writing for Quality Journals
the do's and don'ts

WORKSHOP SCHEDULE



Workshop Fees : ₹ 6000* (For Faculty)

₹ 5000* (For Research Scholars)

***Includes lunch & tea snacks**

(Payment will be Non-refundable)

OTHER RELEVANT INFORMATION:

No. of seats	Limited to 50 participants only (First Come, First-Served Basis)
Venue	Department of Business Administration
Resource Persons	Dr. C P GUPTA Dr. SUNITA ARORA Dr. MIKLESH YADAV Dr. SEEMA MALIK Dr. SIMARJEET SINGH
Accommodation	Accommodation (including breakfast & dinner) may be arranged for the interested participants on Twin sharing PAYMENT basis in Hostels
Contact	R Saravanan Email: fdpworkshop2023@gmail.com Mobile: +91-7082257884 Renu Devi Mobile: +91-9813898722
Registration link	https://forms.gle/UckNtNqtZk5xRb3x7