



THREE DAYS WORKSHOP ON TIME SERIES ANALYSIS

(5th to 7th October, 2023)



Organised by-

Economics Section

Mahila Mahavidyalaya (MMV)

Banaras Hindu University, Varanasi

(A Central University Declared as Institution of Eminence)

Chief Patron

Prof. Sudhir Kumar Jain
(Vice Chancellor, Banaras Hindu University)

Patron

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Convenor

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Co-convenors

Dr. Padmini Ravindra Nath
(Associate Professor of Economics, MMV)

Dr. Hari Ram Prajapati
(Assistant Professor of Economics, MMV)
(Banaras Hindu University)

About the Workshop: -

Advances in statistical procedures have brought a change in all spheres of disciplines and are being increasingly used by researchers to solve scientific hypotheses. Therefore, the objectives of the workshop are:

1. To introduce Time Series Data to the participants under the preview of statistical software.
2. To experiment with the use of statistical software in performing time series analysis. At the end of this workshop, participants have appreciable knowledge of software and related basic econometrics concepts.
3. To provide a step-by-step guide on the use of statistical software to carry out statistical analysis and techniques widely used in social sciences, humanities and management.
4. Model Evaluation and Selection and hands-on experience.

Learning Outcome: -

It is hoped that after successful completion of the workshop, the participants would better understand the basic nuances of time series analysis, selection of future research agenda using the time series data.

The Pedagogy: -

The workshop would mostly hands on exercises on the use of time series data; using statistical software.

Target Group: -

The target group for the workshop are Masters Students of Economics and Research Scholars (early stages) of Economics, Commerce, Management and Statistics. It is proposed to have thirty participants in the workshop.

About Banaras Hindu University & the Mahila Mahavidyalaya: -

Banaras Hindu University, the largest residential university of Asia is an institution of repute, ranked no.-5 in NIRF ranking of universities and one of the twelve institutions of the nation declared 'Institution of Eminence'. Since its inception in 1916, Banaras Hindu University has been striving for the education of women. Its visionary founder Mahamana Pandit Madan Mohan Malviya foresaw the immense importance of women's education and the vital role of women in the development of the country. However, the current social environment proved to be a deterrent. Mahamana decided to address this by opening a college - exclusively for women, in which an amalgamation of Vedic ideals and modern scholarship would work towards shaping Indian women to play their roles as capable citizens. In his convocation address on 14 December 1929, Mahamana announced the establishment of the Women's College of the Banaras Hindu University.

Resource Persons: -

The Workshop will be conducted by eminent scholars and experts from different parts of the country. Some of the tentative prominent names are

1. Prof. Achal Kumar Gaur, Department of Economics, Banaras Hindu University
2. Dr. Kailash Chandra Pradhan, Department of Economics, Mahatma Gandhi Central University, Bihar
3. Dr. Rajendra Parmanik, IIT, Patna
4. Dr. Md Zulquar Nain, Department of Economics, Aligarh Muslim University
5. Dr. Madan Dhanora, Institute for Excellence in Higher Education, Bhopal
6. Dr. Bhanu Pratap Singh, Mahila Mahavidyalaya, Banaras Hindu University

And the Topics/sessions to be covered –

1. Basic Econometrics - Estimating Regression & diagnostics, Autocorrelation, Heteroskedasticity, Multicollinearity
2. Introduction to Time Series – Characteristics, Stationarity, Unit Root, Spurious Regression
3. Time Series Models: AR, MA, ARMA
4. ARIMA Modelling, Box-Jenkins method
5. Volatility Modelling: ARCH, GARCH
6. Multivariate Time Series Modelling: VAR, Cointegration, VECM

Eligibility Criteria & Group Size: -

Registered Ph.D. Scholars in Economics/Management/Commerce/Statistics and M.A. in Economics of any recognized Indian university/research institute are invited for this training workshop. The total number of available seats is 30. The selection will be made on first come first basis and statement of purpose.

How to apply-

Interested Research Scholars/Masters students may apply to the Course Convenor for participation. They are required to submit their statement of purpose (200 to 250 words) and also take a printout of the registration form given at the end of this brochure. The filled-in all respect and after obtaining signatures and stamp from their supervisors and Head of the Department/Principal, the scanned copy of document be mailed to the email tsawmmv2023@gmail.com. **The last date for receipt of the filled registration form is 28th September 2023.** The Selected Candidates will be required to submit the hard copy of duly filled, signed with stamped registration form on their arrival in the MMV, BHU for the workshop.

Registration fee, Accommodation & Travel Allowance: -

No Registration Fee is to be paid. The participants have to arrange their accommodation and travel.

Venue: -

Conference Hall, Science Complex, Mahila Mahavidyalaya, Banaras Hindu University, Varanasi, Uttar Pradesh.

How to reach: -

Varanasi is well connected with most big cities through rail network with frequent services of mail and express trains. There are three prominent stations in Varanasi named Varanasi Cantonment, Varanasi City and Banaras. Pt. Deen Dayal Upadhyay Railway Station that falls on New Delhi - Howrah route is located at a distance of about 18 kms from the University with frequent auto-rickshaw/ taxi available. The city is also well connected by Air with the Lal Bahadur Shastri Airport having direct flights from all major cities of the country.

Contact Details: -**Dr. Bhanu Pratap Singh****Assistant Professor**

Economics Section

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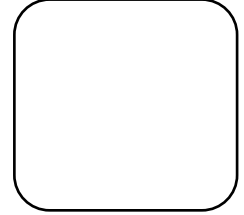
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Registration Form



Name (in block letters):

Father/Mother's Name:

Category (ST/SC/OBC/Woman/Minority):Date of Birth:

Subject-.....

*Area of Ph.D. Research:

*Date of Ph.D. Registration:

*Title of Research:

Name of the University/Institute/Organization:

Address:

Email ID of the Participants: Mobile No.

Place: Date:

Signature of participants

*Recommendation (With signature and seal)

(Supervisor)

(Principal / Head)

*Only for Research Scholars