



THE BHAWANIPUR EDUCATION SOCIETY COLLEGE
A MINORITY RUN COLLEGE. AFFILIATED TO UNIVERSITY OF CALCUTTA
RECOGNISED UNDER SECTION 2(F) & 12 (B) OF THE UGC ACT, 1956

Workshop On
RESEARCH METHODOLOGY COURSE IN SOCIAL SCIENCES

Organized by
Research & Publication Cell, P.G. Department of Commerce
in Collaboration with
Institute of Cost Accountants of India

Research & Publication Cell, P.G. Department of Commerce (M.Com), The Bhawanipur Education Society College, Kolkata is going to organize a seven days **Workshop on “Research Methodology Course in Social Sciences” on the theme ‘Theory and Application of Times Series Econometrics and Micro Econometrics’** from **9th October 2017 to 15th October 2017 (tentative)**. This workshop is designed to impart knowledge on the different aspect of Research Methodology used in the context of Times Series Econometrics and Micro-Econometrics along-with training in advanced Statistical packages (including STATA, E-Views, etc.) across the various fields of Social Sciences.

Objective of the Workshop

1. To assist students to conceive a sound research proposal in different area relating to the time series and panel data analysis and finalising the findings for Publication
2. Field work training.
3. To assist in model building under different framework
4. Data Processing and analysis – techniques – how to read the data and how to interpret the data, etc.
5. Skill on Imparting STATA / E-Views

Tentative Areas to be covered in the workshop

Theory and Application of Times Series Econometrics and Micro Econometrics

Day-I: Inaugural Session

An Overview of Econometric Analysis, Problems in Regression, An Introduction to Time Series Analysis.

Day-II: Stationary Time Series models: ARMA models, Stationarity, Autocorrelation and Partial Autocorrelation function, Box-Jenkins methodology-model Selection and Forecasting

Day-III: Non stationary Time Series models: Deterministic and stochastic trend models, Unit root test and Regression Residuals, Stationerity tests, Tests for structural change, Estimation of linear models, Panel Unit root tests.

Day-IV: Stationary Multivariate Models: Dynamic simultaneous equations models, Transfer function models, VAR analysis, Estimation and Identification, Granger causality, Impulse response function, Variance decompositions, Structural VAR models.

Day- V: Non stationary Multivariate models: Co-integration and Error correction models, Testing for co- integration, Characteristic root and co-integrating rank, VECMS, Structural VAR models with co-integration.

Day-VI: Measuring/ Modelling Volatility: Basic features of Time Series Data, ARCH model, GARCH model, ARCH-M, Maximum Likelihood estimation of GARCH and ARCH-M model, IGARCH, TGARCH and EGARCH models and their features.

Day-VII: Micro econometric Models: LPM, Binary Logit and Probit models Tobit models for truncated variables, Logit model Estimation, Interpretation and Application.



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Valedictory Session.

Eligibility of the Participants:

Candidates who are intended to do research in any branch of Social Sciences are eligible to apply on the prescribed format. Selected candidates would be informed by mail/ telephone.

How to apply:

Interested candidates can apply to Course Coordinators along with duly filled up registration form on before September 10, 2017. Registration form can also be downloaded from the college website www.thebges.edu.in. Advanced copy of application may be send to the Course Coordinators of the Workshop through email at researchcell.pgcommerce@gmail.com.

Registration Fee:

Registration fee for the participants is INR 1000. Participants will be provided with a working Lunch

Time & Venue of the Workshop:

The Workshop will be conducted during **10 am to 5 pm** The Lecture presentations are scheduled in 2-3 sessions. The workshop will be organized at the 2nd Floor Auditorium of the college premises at 5, L.L.R Sarani, Gujarat Centre, Kolkata- 700020.

Contacts:

For any information/Clarification please contact:

Prof. Lalit Kumar Joshi & Prof. Paramita Chakravarty

Course Coordinators

Workshop on Research Methodology Course in Social Sciences

Mobile: + 91 9748937937 (Prof. Lalit Kumar Joshi) Email: lalitjoshi83@gmail.com.

Mobile: +91 9831842055 (Prof. Paramita Chakravarty) Email: paramitalipi@gmail.com.

The organiser reserves the right for scrutiny and selection of the candidates.



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Workshop On
RESEARCH METHODOLOGY COURSE IN SOCIAL SCIENCES
Theory and Application of Times Series Econometrics and Micro Econometrics

(October 9 - 15, 2017)

Organized by
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REGISTRATION FORM

(Registration form should reach before 10th September, 2017)

1. Name (Mr./Mrs.): _____	
2. Subject with Specialization: _____	
3. Designation: _____	
4. Whether pursuing Ph.D. (Yes or No) _____	
5. If yes, write Title of Ph.D. Thesis: _____	
6. Address for Communication: _____	

Tel: _____ email: _____ Mobile: _____

7. Name/Address of the Research Institute/University/College: (if any) _____

Tel: _____ email: _____

8. Accommodation Required (Yes / No): _____

9. Number and Date of Ph.D. Registration: _____

10. Registration fees: INR 1000.

Please tick in the appropriate place: Cash _____ Cheque _____ Draft _____

If Cheque/ Draft, No. _____ Drawn on _____ Date _____

I am here by submitting my application form along with Photograph and duly forwarded Head & Dean/Department/Faculty.

Place: _____

Date: _____

Signature of the Participant

Recommendation of HOD

With signature and seal