



International Management Institute
Kolkata



FDP on
**Applied Econometrics with
Software Applications**

March 04-06, 2020

International Management Institute Kolkata

2/4 C, Judges Court Road, Alipore, Kolkata 700027
Telephone: +91 33 66529645, Telefax: +91 33 66529618

About The Programme

Econometrics is about deriving economic relations by applying mathematical and statistical methods to various types of data and it helps in analyzing the impact of an existing phenomenon and testing a given hypothesis. Econometric methods and their applications are at the core of analyzing issues in Economics and Finance. It has wide application in analyzing relationships of variables with cross section, time series and panel data and the same is used for prediction and decision making to support business strategies and fight competition. The same is also beneficial for policymaking related to economic development, business, finance etc. In such a scenario, businesses as well as researchers bank on econometric applications to make inferences, and monitor and measure the impact of their decisions. Applying econometric models requires an in-depth understanding of the process for testing a hypothesis and various statistical methods.

Intended Participants

1. Faculty members who teach or aspire to teach Econometrics, Business Forecasting
2. Doctoral students in the areas of Economics and Finance
3. Business professionals looking for a career in Business Analytics

Objectives

The programme is aimed at providing with the basic knowledge for developing empirical analysis, interpreting the results and draw conclusions applicable to a variety of contexts. The approach is essentially application oriented. A perfect combination of the theory and the application of the tools on real life data with an up-to-date software is the key focus of the programme. On completion of the programme, the student will be able to apply proper techniques in analysing the economic and financial data, make inferences and implementable recommendations on the basis of the interpretations. The participants will be able to apply a wide range of tools to different types of data in various contexts.

This course covers applications of econometric methods using E-views. This will enable participants to empirically test the existing theories as well as analyze contemporary problems, demonstrate an understanding of basic econometric techniques, empirical problems and be able to apply econometric techniques in the context of business, economic and financial data. They will also learn methods of interpretation and presentation of econometric results obtained through applications of the software package. Participants will be able to apply the econometric methods in other software packages, too.

Programme Content

- **Multiple Regression**
 - ◆ Classical Linear Regression Model assumptions
- **Regression coefficients and inferences**
 - ◆ Estimation of regression co-efficients, Ordinary Least Squares, inferences on co-efficients, goodness of fit
- **Multicollinearity**
 - ◆ Context, detection of multicollinearity, remedial measures
- **Heteroscedasticity**
 - ◆ Problems involving heteroscedasticity in regression
- **Categorical variables**
 - ◆ Slope and intercept dummy, applications
- **Problems in regression analysis**
 - ◆ Existence of outliers, transformation of variables, regression specification issues
- **Logistic regression**
 - ◆ Estimation of probability, LOGIT and PROBIT models
- **Time series regression**
 - ◆ Autocorrelation, trend and stationarity of a time series
- **Regression with cross section and time series data**
 - ◆ Application of the tools in cross section data, time series data

FDP Essentials

- Knowledge of basic statistics; probability, probability distributions, distributions, hypothesis testing etc.
- Working knowledge of MS Excel

The pedagogy will include research articles, interactive sessions, hands-on applications on real life data with software

Programme Mentor

Professor Paramita Mukherjee

Profile: <https://imi-k.edu.in/imik/index.php/faculty/faculty-details?staff=paramita-mukherjee>



Professor Mukherjee is Professor (Economics) and Dean (Academics) at International Management Institute Kolkata. She is an alumna of Presidency College, Kolkata, completed MS in Quantitative Economics from Indian Statistical Institute and Ph.D. from Jadavpur University, Kolkata. She has 21 years of experience in industry, research and teaching, with stints at AC Nielsen (formerly ORG MARG), ICRA and different business schools. She teaches managerial economics, macroeconomics, business forecasting, financial econometrics, financial risk management etc. She has also taught time series analysis in Presidency College and Kalyani University as part of Ph.D. course work. She has conducted training programmes for executives under the auspices of CII, Kolkata. Dr. Mukherjee has also worked as a consultant. She is awarded with a research grant from India Gold Policy Centre at IIM Ahmedabad.

Her research interest lies in applied econometrics and financial economics. She has worked on contemporary issues in the financial sector, like FIIs, mutual funds, stock market volatility, return co-movement and volatility spillover, share buyback etc. She has worked on issues in the banking sector, particularly on non-performing assets. She also has a keen interest in applied studies on macroeconomic issues. She has authored a number of research papers in international journals and presented research papers in a number of international conferences.

About IMI Kolkata

International Management Institute Kolkata is one of the top 50 business schools in India (NIRF Rank: 45th, 2019, Government of India), offering AICTE approved 2 year full time Post Graduate Diploma in Management Programme and 4 year Fellow Programme in Management (doctoral) programme. At IMI Kolkata, faculty members are research active and the institute is known for its excellent academic and research environment. In a very short span of time, IMI Kolkata is coming up as a promising business school in management education in India.

IMI Kolkata has several research collaborations with foreign universities like UPEM, Paris, Sichuan Academy of Social Sciences, Rene Business School France, among others. The institute believes in knowledge creation and dissemination and contributes to management education by imparting knowledge in the forms of Management Development Programmes for executives in the corporate sector and also Faculty Development Programmes for research scholars and young faculty members.



Fees and Registration

| Category (All Non-residential) | Total Fees (Regulars) February 21, 2020 | Total Fees (Early Bird) February 10, 2020 |
|-----------------------------------|--|--|
| Students | 4500 + GST @ 18% | 3500 + GST @ 18% |
| Faculty Members | 6000 + GST @ 18% | 5000 + GST @ 18% |
| Persons from Corporate | 9000 + GST @ 18% | 7500 + GST @ 18% |

Registration Terms and Conditions:

1. Last date for registration and payment – February 21, 2020
2. Fee includes program kit, training material, lunch and refreshments
3. Registration form can be filled online from the website
4. Participation certificate will be issued to only those who attend on all the days
5. Accommodation in campus is subject to availability. For single AC room with the attached bath, per night charge is Rs.1800 + GST @ 18%

Bank Account Details for e- Transfer: through NEFT / RTGS

PAN: AABTA8025E

SERVICE REGN.NO AABTA8025ESD002

Bank Name : AXIS BANK

Account Holder name- International Management Institute Kolkata

IFS CODE: UTIB0000391 MICR CODE: 700211026

ACCOUNT NO : 911010066934574

Branch : PANCHANANTALA BRANCH, HOWRAH

MICR: 700211026

Address : PANCHANANTALA BRANCH, DESHPRAN SASHMAL ROAD, HOWRAH 2, PIN: 711101

If TDS is deducted kindly send the TDS certificate to the address mentioned in the letter head

Enquiry

For any additional information/enquiry, please contact:

Programme Coordinator: Ms Ankita Majumdar, MDP & EDP Executive

at a.majumdar@imi-k.edu.in, / mdp.imik@imi-k.edu.in ; Mobile No.:9830214814



International Management Institute
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Registration Form for “Applied Econometrics with Software Applications”

Programme Date: March 04-06, 2020

Personal Data of the Candidate

Name: _____

Gender : _____ Date of Birth: _____

Educational/Professional Qualification (Graduation and above): _____

Affiliation _____

Designation: _____

Mobile: _____ Work-Phone: _____

E-mail: _____ Fax: _____

Mailing Address: _____

City: _____ PIN: _____

Registration:

Please complete this form and mail to a.majumdar@imi-k.edu.in

Particulars of payment enclosed: Online Cheque/Draft

■ Cheque/Draft No.: _____ Dated: _____

Drawn on: _____

■ If paid online, please indicate:

Transaction No. _____ Date _____

Payment to be made in favour of International Management Institute Kolkata