



GUJARAT TECHNOLOGICAL UNIVERSITY

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**CENTRE FOR FINANCIAL SERVICES
&
CENTRE FOR GOVERNANCE SYSTEMS
Organizes**

**One – Week National
Faculty Development Programme
On**

Introductory Econometrics with Modern Approach

January 18 - 24, 2016

Introduction

Quantitative economic statistical techniques called "econometrics" attempt to model the economy using mathematical and statistical relationships. A comprehensive model of the economy might have hundreds of equations and many variables. Econometrics is concerned with providing a basis for reasoning and learning from samples of economic data. To provide a basis for processing and recovering information from samples of economic data applied econometrics is grounded in probability theory and the

principles of estimation and statistical inference.

Research work / Dissertation is compulsory in the curriculum of almost all post graduate programmes. However, there is a dearth of well trained, specialist faculty in the subject. It is necessary to develop faculty base in this area. Looking at these requirements Gujarat Technological University, Ahmedabad has planned to organize this FDP on **"Introductory Econometrics with Modern Approach"**.

Key Objectives

It aims at helping participants deepen and broaden their knowledge and understanding of econometric techniques needed for empirical quantitative analysis of micro and macro data.

Contents

- Introduction to Econometrics
- Classical Linear Regression Model: Estimation, Hypothesis Testing and Issues
- Multicollinearity
- Heteroscedasticity
- Autocorrelation
- Non-Stationarity and Unit Root Tests
- Nonlinear Regression Models
- Multiple Regression Analysis with Qualitative Information: Binary or Dummy Variables
- Econometric Modeling: Model Specification and Diagnostic Testing
- Regression Analysis with Cross-Sectional Data
- Regression Analysis with Time Series Data

- Pooling Cross Sections Across Time: Simple Panel Data Methods
- Advanced Panel Data Methods
- Instrumental variables Estimation and Two Stage Least Squares
- Dynamic Econometric Models: Autoregressive and Distributed-Lag Models
- Simultaneous-Equation Modeling

Pedagogy

- Class room sessions accompanied with laboratory sessions.
- Case Analysis
- Individual exercises

For Whom

- For faculty members of graduate and post graduate programmes at Institutes and Universities.
- For the candidates pursuing Ph.D. and M.Phil.
- The programme will be useful to the professors in field of Management / Commerce / Economics / Engineering / Pharmacy to upgrade their existing understanding and more importantly for the faculty aspiring to do their Ph.D. for further career advancement. In addition to this, participants from corporate who wish to pursue their Ph.D. will also benefit from this FDP. The fresh Ph.D. scholars, and Ph.D. Supervisors, who wish to enhance their knowledge in the field of econometrics will also benefit from this programme. Further, the working executives will be able to upgrade their knowledge in the

areas of Qualitative Econometrics using statistical packages.

Statistical Packages

- IBM SPSS 21: Regression Module
- Eviews9

Venue and Duration

- **DURATION:** 18th January (Monday) to 24th January (Sunday), 2016
- **TIMINGS:** 10:30 AM to 5:30 PM
- **VENUE:** Gujarat Technological University, Campus of VGEC and IIT-Gandhinagar, Visat - Gandhinagar Highway, Chandkheda, Ahmedabad - 382424

About Organizer

Gujarat Technological University is established in the year 2007 by the Government of Gujarat vide Gujarat Act No. 20/2007. The University caters to the entire field of Engineering, Pharmacy, Business & Management Studies and Computer Applications in Gujarat State. Today, the University has more than 4.5 lac students, a large number of Master's Programs and a robust Doctoral Program. It has 485+ Colleges affiliated to it. Today it is the largest University of Gujarat.

GTU offers an ideal modern educational infrastructure that offers a space not only for the administrative work of the university but also space to conduct workshops and conferences with all the modern amenities. GTU wishes to build an asset of students who can build a new India, which would stand for a more harmonious and more

humane world, with a better quality of life for all.

To encourage Research, Innovation & Globalization, GTU is continuously involved in organizing seminars, workshops and conferences at national and international level. Centres like Curriculum Development Centre, Innovation Council, Integrated Training and Placement Cell, PG Research Centres are setup for the constant development and up gradation of the education at the University. These centres also work towards development of faculties and industry academia partnerships. GTU has won several awards for such initiatives.

Programme Fees

The fees includes reading material, lunch, refreshments during the programme days. Participants are advised to pay through GTU's SBI online portal available on the website of GTU. No other means of payment will be accepted. Accommodation will not be provided by the University.

Academicians/Researchers	INR 2000/-
Industry Delegates	INR 3000/-

NOTE: Programme fee includes study material, lunch, and tea. The organizer reserves the right to change the schedule and/or venue of the FDP with prior notice. Fees are subject to change without notice.

GTU Certificate

All participants of the One-Week National FDP on '*Introductory Econometrics with Modern Approach*' will be awarded a GTU – CFS & CGS certificate on successful completion of the programme.

How to Apply?

Online Payment Process:

All payment must be made using online payment mode via following link:

<https://www.onlinesbi.com/prelogin/institutiontypedisplay.htm>

Step 1: State of Corporate/Institution - Gujarat

Step 2: Type of Corporate/Institution - Educational Institutions

Step 3: Educational Institutions Name - GUJARAT TECHNOLOGICAL UNIVERSITY

Step 4: Select Payment Category - Registration Fees for Conference

Step 5: Conference Name - GTU-CGS FDP on ECONOMETRICS

Step 6: Fill in your personal details and select the mode of payment.

Step 7: At the end, collect the Payment Ref. No. starting with "DU".

Step 8: Using Payment Ref. No. fill in the online Delegate Registration Form.

For instructions and query related to online payment, kindly refer visual guidelines:

<http://www.gtu.ac.in/ImpCircular/SBIPayment%20Instructions.pdf>

Online Delegate Registration Form:

After making online payment all Participants are directed to visit the online registration link and fill the required fields.

<http://tinyurl.com/gtueconometrics>

The last date for applying for the programme is 11th January, 2016.

Seats Availability

The number of seats available for the FDP are very limited. It will be allotted on the

first-cum-first serve basis. The University reserves the right in the selection of the participant(s).

Important Instructions

- Participants will be acknowledged about their seating arrangements, venue and conformation of their seats via e-mail.
- The certificate of participation will be issued only after successful completion of the faculty development programme. Throughout attendance and submitting the assigned course work at the end is mandatory for awarding the Certificate of FDP.
- Participants are advised to bring in their personal laptops with pre-installed IBM SPSS 21.0 and EViews 9 for effective practical learning. Trial versions are available online at: <http://www-01.ibm.com/support/docview.wss?uid=swg21482893> & <http://register1.eviews.com/demo/>
- Once registered, it won't be possible to cancel or transfer the registered seat. Registration fees in any case is not refundable.

Accommodation (Optional)

The provision of basic accommodation is available on prior request. Kindly write to: conference@gtu.edu.in or contact Mr. Gopal Bhatt on +91-79-23267543, +91-9099060336, with details of your accommodation plans and requirements.

Organizing Committee

Chief Patron

DR. AKSHAI K. AGGARWAL
Vice Chancellor, GTU

Patron

SHRI J. C. LILANI
Registrar (I/c), GTU

Conveners

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Brief Profile of Speakers

Dr. Prashant Joshi



He has worked as a visiting professor at Cape Breton University, Canada. He also worked as a faculty member with I-Shou University, Taiwan in its Department of International Finance where he received Best Professor Appreciation Award. Dr. Joshi has more than 16 years of teaching and research experience. Dr. Joshi has published 5 international books in the subject of data analysis, finance, statistics and written more than 40 research papers in the national and international journals. He has undertaken useful minor and major research projects. He has delivered lectures in Refresher Courses, Training Programmes, national and international level Workshops. Besides, he has organized number of training programmes, workshops, national level conference, and seminars. He is proficient in use of RATS, EViews, SPSS, SAS, R and STATA. He is now working as Dean, Faculty of Commerce and Management and Professor and Head, Department of Management, UKA Tarsadia University, India. He can be contacted on: prashant.joshi@utu.ac.in.

DR. DHAVAL MAHETA



He is a doctorate in Management and currently working as an Assistant Professor, Department of Business and Industrial Management, Veer Narmad South Gujarat

University, Surat. He has fourteen years of Post – Graduate teaching experience over and above industrial experience with Multinational Finance Companies such as ICICI Bank and HDFC Ltd. His matter of interest is Financial Management, Financial Derivatives, Production Management, Corporate Taxation, Quantitative Techniques, Econometrics, Design of an Experiment and Structural Equation Modeling. He has presented and published 15 research papers in National and International Conferences. He has been the key resource persons for the Research Methodology workshops organized at various levels including NITs. He has also published book on “Minitab” software with ISBN No. 9788174468710 used for analyzing data using Minitab Software. He has organized various Faculty Development Programme on Data Analysis using SPSS, AMOS, Minitab, E-views, R Software, Gretl, Matlab, Design Expert, etc. More than 1000 faculties have been trained for various research softwares. You can contact him on Email: dhavalmaheta007@rediffmail.com, (M) +91-9998028491.

DR. HITESH PARMAR



He is currently working as Assistant Professor in Department of Business and Industrial Management, VNUGU, Surat. He has 8 years of Post Graduate Teaching experience and 1.5 Year of industry experience. He has taught Subjects like Quantitative Methods and Production and Operations Management. He has delivered guest lectures in various MBA institutes. He has published research papers in various journals and books. He has participated in various International and

National Conferences. He is actively conducting Faculty development Programmes and Workshops in the area of Research Methodology using SPSS, MINITAB and E Views. He has trained more than 700 faculties in the above mentioned subjects. He can be contacted on: parmarhitesh_er@yahoo.co.in.

DR. YOGESH JOSHI



Dr. Yogesh Joshi is Ph.D. in Economics (1991) from University of Jodhpur, Jodhpur. He has been teaching Business Economics in the Faculty of Management, Sardar Patel University, Vallabh Vidyanagar for more than 18 years. Before joining Sardar Patel University, he had worked on research projects with ICAR, ICSSR, Ministry of Welfare, Government of India, other universities and at IIM, Ahmedabad.

He is teaching subjects of Managerial Economics, Environment and Management, International Economic Organizations, International Marketing and International Financial Management. Dr. Joshi has published 27 papers in various research journals and presented 44 papers in international conferences held in Norway, Scotland, Bhutan, Maldives and the Netherlands. In June 2006 he organized a panel of research papers on 'Fulfilling Millennium Development Goals (MDGs) Institutional Responses in South Asia' at the 19th European conference on Modern South Asian Studies held at Leiden, The Netherlands. He has completed two research projects. His research interests involve issues on Development Economics,

Infrastructure, Sustainable Development, and public policy. Four students have successfully completed their doctoral work under his guidance. He can be contacted on: joshiyogesh_2000@yahoo.com

DR. S. O. JUNARE



Dr. S. O. Junare has diversified combination of talent and experience. He has earned Bachelor Degrees in Commerce, Literature, Laws and Education and Master Degrees in Commerce, Management and Philosophy. He has obtained his Doctoral Degree from University of Pune in 2000. He has also completed one year FDP in Management with additional specialization in Financial Management at IIM Ahmedabad.

Presently Dr. Junare is working as a Director at Shri Jairambhai Patel Institute of Business Management and Computer Applications (formerly known as National Institute of Cooperative Management) Gandhinagar. Dr. Junare is also a Member of Council of Deans, Faculty of Management at Gujarat Technological University.

Apart from publishing a monograph on "Securitization Act, applicable to Cooperative Banks", he has more than 65 papers publications in his credit. He has presented more than 35 papers in various national and international seminars / conferences.

During a professional experience of more than 25 years in academics, he has worked on very comprehensive and prestigious management consultancy assignments

entrusted by various banks and financial institutes of repute. He has also undertaken five major research projects from Government of and currently he is working on three major research projects assigned by Government.

He has wide experience of designing and conducting various management development programmes and till date he has coordinated more than 250 MDPs on various aspects of management for the bankers, government officials and non-officials of various cooperative organizations.

His interest areas are Finance, Banking, Micro Credit, Agriculture and Cooperation. He may be contacted on: junare.so@gmail.com

DR. RITESH K. PATEL



He is currently working as an Assistant Professor at Centre for Governance Systems (CGS) a PG Research Centre at Gujarat Technological University (GTU), Chandkheda, Ahmedabad. He has gained his MBA degree in Marketing from Hemchandracharya North Gujarat University, Patan and Ph.D. in the area of Marketing from Department of Management, Sardar Patel University, Anand. He has also cleared UGC-NET in the subject of Management. He has sound academic experience of 6 years at Post Graduate Level and 5 years Industry experience at Managerial level. Prior to joining GTU he worked as Academic Associate with Indian Institute of Management Ahmedabad (IIM-A); He has also worked as Assistant Professor at

Institute of Law, Nirma University for a short stint. He has presented several research papers in various national and international level conferences. He has published around 25 research papers in various referred journals of national and international repute. Based on his thesis he has also published a book 'Brand Management in Retail Banking', with LAP LAMBERT Publishing, Germany. He has also published a reference book on Research Methodology, with Ahmedabad based publisher. His area of consulting, research and teaching are Branding, Retailing, CRM, Research Methodology, Quantitative Techniques, Consumer Behaviour and Good Governance. You can contact Dr. Patel on visit_ritesh@yahoo.com, +91-9687100199.

FDP CONVENORS		
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(Established Under Gujarat Act. No. 20 of 2007)

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