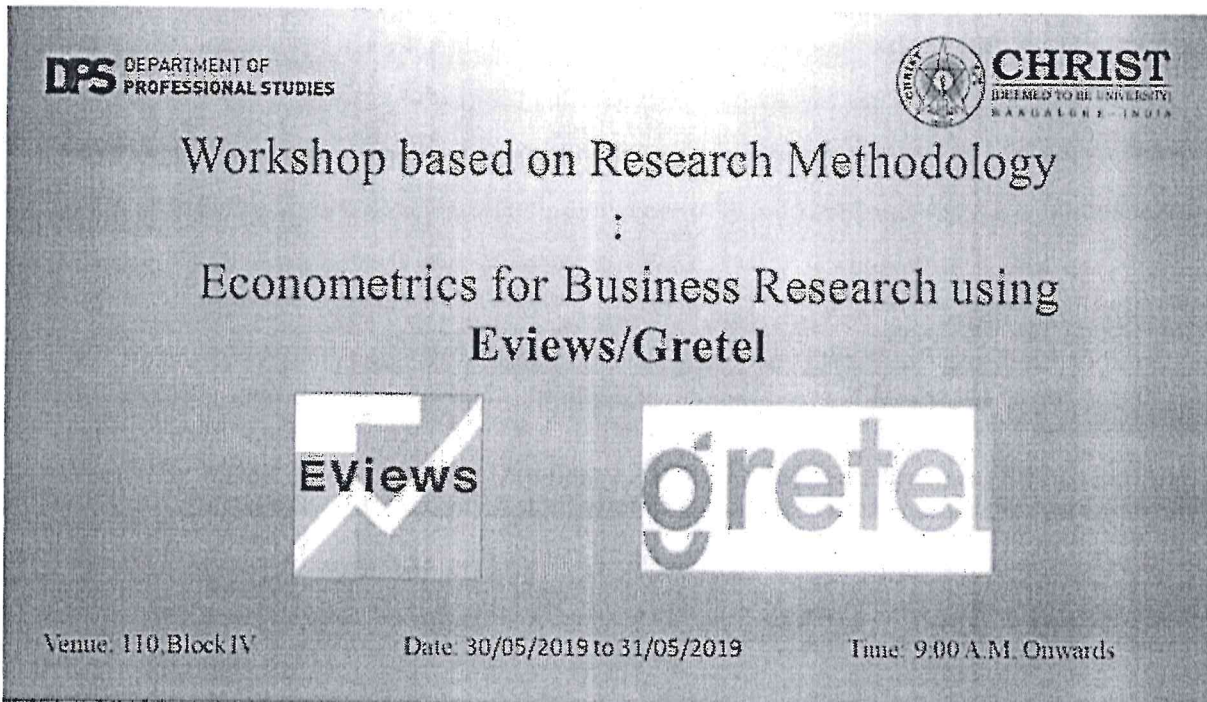


14) Workshop based on Research Methodology : Econometrics for Business Research using Eviews/Gretel

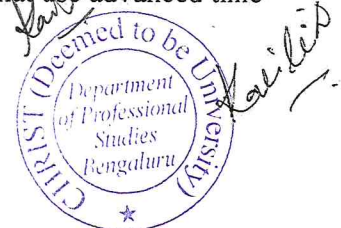


Econometrics is a set of research tools used to estimate and test economic relationships. The suggestive methods can be employed in the business disciplines of accounting, finance, marketing and management and in many social science discipline based research.

This QIP on Econometrics aims to introduce the basic techniques of time series econometrics and will investigate both univariate and vector processes in time series models. The goal is to provide the faculty a sufficient understanding and application of time series methods to be comfortable working within a modeling environment that deals with time series analysis. A variety of models and analytical methods will be investigated including stationary and non-stationary forecasting models, linear regression with time series data, Box-Jenkin's modeling strategy (ARIMA), Vector Autoregression (VAR), ARCH. The emphasis is on understanding the econometric time-series methods and its application using real data.

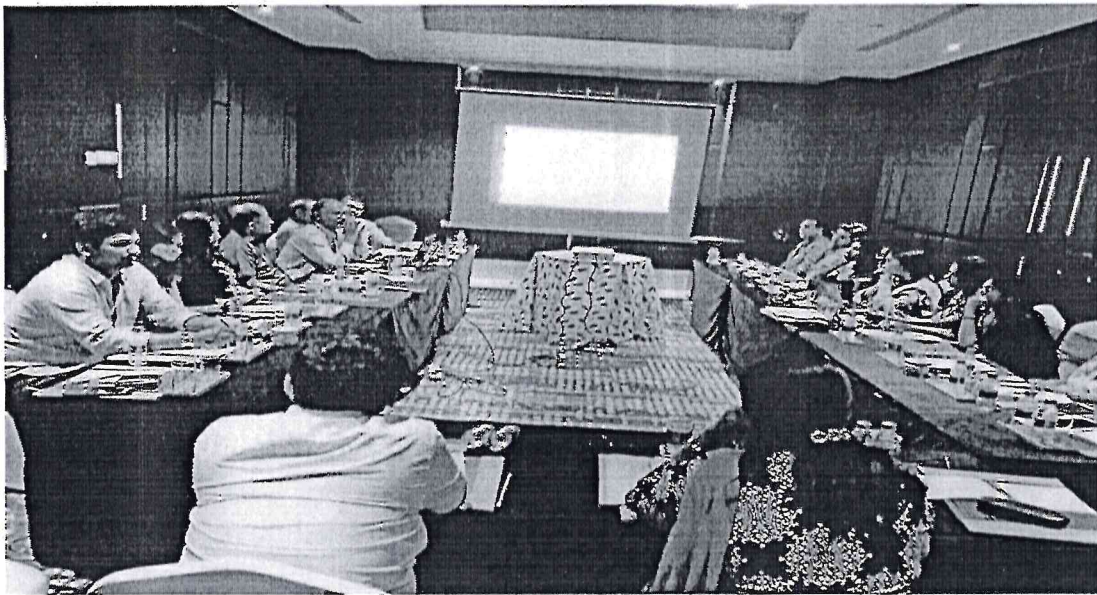
Following are the intended objectives of the session to accomplish and ensure the faculty to:

- Be proficient using EViews to conduct exploratory time series analysis; apply advanced time series econometric methods and estimation methods to empirical data.
- Be capable of critically evaluating published econometric research that use advanced time-series econometrics methods.



This QIP started its focus with the basics of Type of Data used in Research. Resource person intrigued the faculty members by way of questioning some fundamental issues to kindle the faculty's learning desire. During that time several useful and requisite information were shared by the resource person in terms of available statistical softwares, Books etc. The main topics for discussion on day three were Time Series and Cross Sectional data analysis using eviews and Gretl. A time series dataset contains information on a variable or a set of variables over time. Time series data like stock prices, money supply, the consumer price index, gross domestic product etc have been covered for data analysis. OLS regression estimates are also discussed during the session.

Day 2 of this QIP involved the discussion was on Panel data that is a mixture of time series data and cross-section data consists of a time series for each cross-sectional member in the data set. Panel data refers to samples of the same cross-sectional units observed at multiple points in time. The concepts like balanced panel and unbalanced panel etc were discussed at length. Checking for the random effect and fixed effect was discussed thoroughly using Eviews and Gretl as well.





PHOTOGRAPH BY THE AUTHOR

Department of Professional Studies	
Workshop on Structural Equation Modeling using E Views/Gretel	
30/05/2019 to 31/05/2019	
1	Prof Biju Toms
2	Dr.Kavitha.D
3	Dr.Manjunatha Shettigara .M
4	Dr.Nilofer Hussini
5	Dr.Jerlin Jose
6	Dr.Rejoice Thomas
7	Dr Macherla Bhagylakshmi
8	Dr.Budha Anuradha
9	Dr.Chidambaram N
10	Dr. Sivarethina Mohan R
11	Ms. Sowmya Christina
12	Dr.Samreen Ayesha
13	Mr.Vinayaka Shanteshu Angadi
14	Ms.Reshma Roy
15	Ms.Tanya Kumari
16	Mr.Parthiban
17	Ms.Ayesha Javeriya Khanum
18	Dr.Elizabeth Renju Koshy
19	Dr.Kiran R Kubasadgoudar
20	Dr.Chandan Singh

Kavitha

