



THE ECONOMICS CLUSTER ORGANISES
SCHOLAR IN RESIDENCE PROGRAMME 2019

TWO DAY WORKSHOP ON :
TIME SERIES ECONOMETRIC MODELLING

● FEBRUARY 01-02 ●

DR M.RAMACHANDRAN

**PROFESSOR OF ECONOMICS
PONDICHERRY UNIVERSITY**

FORMER VICE-PRESIDENT, THE INDIAN ECONOMETRICS SOCIETY

[Handwritten signature]

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CHRIST (DEEMED TO BE UNIVERSITY), BGR CAMPUS
SCHOOL OF BUSINESS STUDIES AND SOCIAL SCIENCES

TWO-DAY WORKSHOP ON TIMESERIES ECONOMETRIC MODELLING

February 01 & 02, 2019

The Economics cluster of the School of Business Studies and Social Sciences, as part of the Scholar-in-Residence Programme, organised a two-day workshop on 'Timeseries Econometric Modelling' for the benefit of the undergraduate students and faculty members under the Deanery. Dr M Ramachandran, Professor in Economics, Pondicherry University was the resource person. The workshop was coordinated by Dr Vineeth M, Assistant Professor of Economics.

The two-day workshop provided an unparalleled opportunity to understand the fundamental concepts of Applied Econometrics. Each day of the workshop was divided into four sessions of one and a half hours each from 9 a.m. to 4:30 p.m. The workshop began with the discussion of the basic assumptions and concepts of Ordinary Least Square Technique. Topics such as Stationary and Non-Stationary stochastic processes, Random Walk Process, Unit Root Test, Augmented Dickey Fuller tests etc. were covered. In addition to this, the post-lunch session included the discussion on the 'Engel-Granger' Method.

The second day of the workshop started with Dr. Ramchandran teaching the dynamics of the Error Correction Model (ECM) and a detailed description of the Granger Representation Theorem. He also suggested that the Engel-Granger method faced a lot of shortcomings that could only be solved by using the Johansen-Juselius co-integration test. This was thus followed by a detailed description of the 'Maximum Likelihood Approach' and the importance of the 'co-integrating vectors' along with the 'Eigen' values. An integral aspect of this method was to understand the values of the 'trace' and the 'max' statistics.

The beginning of the post-lunch session was made with the detailed understanding of the Pesaran and Shin's ARDL (Auto Regressive Distributive Lag Model). Associated aspects of long-run elasticity and 'Predictive Accuracy Model' were also discussed. Further, ARIMA (Auto Regressive Integrated Moving Average) model was meticulously discussed. Related topics such as the Autoregressive Models (AR), Moving Average Models (MA), Auto Regressive Moving Average Models (ARMA) and Integrated models and ARMA processes (ARIMA) were introduced. In addition, the Box-Jenkins' Decision Tree and the use of 'Correlograms' were introduced and made familiar to the students. Techniques such as that of ARIMA (1,0,0); ARIMA (1,0,1); ARIMA (0,0,1) and ARIMA (1,1,1) were taught practically.

The end of the two-day workshop on time-series econometrics was marked by the 'Vote of Thanks' by Dr. Vineeth M. The certificates for the participants were distributed by Prof Emmanuel P J, Head, Economics Cluster. This workshop proved to be a great success and provided the students with an opportunity to nurture their interest in Econometrics, Research and Econometric software. Student feedback was collected online after the workshop.

WORKSHOP PHOTOGRAPHS



TWO-DAY WORKSHOP ON TIME SERIES ECONOMETRIC MODELLING
SCHOOL OF BUSINESS STUDIES AND SOCIAL SCIENCES,
CHRIST (DEEMED TO BE UNIVERSITY), BANGALORE
 01ST & 02ND FEBRUARY, 2019


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Report prepared by



Dr Vineeth M

Assistant Professor & Workshop Coordinator

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LIST OF PARTICIPANTS FOR ATTENDANCE

Sl. No.	Name	Session 1	Session 2	Session 3	Session 4
1	Abhirami Aykara	Present	Present	Present	Present
2	Abhishek Yadav	Present	Present	Present	Present
3	Aditi Jha	Present	Present	Present	Present
4	Aditya Khandelwal	Present	Present	Present	Present
5	Aditya R	Present	Present	Present	Present
6	Ananya Mazumder	Present	Present	Present	Present
7	Ananya Sharma	Present	Present	Present	Present
8	Anusha Joshu	Present	Present	Present	Present
9	Anushka Sharma	Present	Present	Present	Present
10	Arundhati Bagchi	Present	Present	Present	Present
11	Ashokmithran	Present	Present	Present	Present
12	Bommi Reddy Meghana Vardhan	Present	Present	Present	Present
13	Devashish Sharma	Present	Present	Present	Present
14	Divya Gaur	Present	Present	Present	Present
15	G R Deekshitha	Present	Present	Present	Present
16	Ketaki Sotake	Present	Present	Present	Present
17	Manya Gupta	Present	Present	Present	Present
18	Muskan Dugar	Present	Present	Present	Present
19	Nadia Philip	Present	Present	Present	Present

20	Neelanjana	Present	Present	Present	Present
21	Pooja Ravikumar	Present	Present	Present	Present
22	Pratibha Grover	Present	Present	Present	Present
23	Sakshi Jalan	Present	Present	Present	Present
24	Saloni Bhalotiya	Present	Present	Present	Present
25	Shreya Gulati	Present	Present	Present	Present
26	Shreya Mundra	Present	Present	Present	Present
27	Shubham Anand	Present	Present	Present	Present
28	Sunanda Natrajan	Present	Present	Present	Present
29	Vartika Moolchandani	Present	Present	Present	Present
30	Shreya Mallipudi	Present	Present	Present	Present
31	Meghna Gopal	Present	Present	Present	Present
32	Dr Manasi Dash	Present	Present	Present	Present
33	Sanjay	Present	Present	Present	Present


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Dr Vineeth M

Workshop Coordinator



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Dr.M.Ramachandran



Dr.M.Ramachandran

Designation: Professor

Department: [Department of Economics](#) ^[1]

School: [School of Management](#) ^[2]

Gender: Male

Teaching

Books:

Dr. M. Ramachandran
 Department of Economics
 School of Social Sciences
 Bangalore Bannerghatta Road Campus
 CHRIST (Deemed to be University)
 Bengaluru - 560 076

Research Studies/Chapters in Edited Books

1. Deficit Management and its Implications for Inflation (with: Hersch Sahay) in JyotsnaJalan, SugataMarjit and SattwikSantra (eds.), **India Public Finance and Policy Report 2016 – Fiscal Issues and Macro Economy**, Oxford University Press, 2016.
2. Perceptions of Indian Leather Exporters to Environmental Requirements and Transaction Costs (with: U. Sankar, S Jawahar, S Tholkappian and N Karthikeyan) in U Sankar (eds.), **Trade and Environment - A Study of India's Leather Exports**, Oxford University Press, 2007.
3. India's Exports of Leather and Leather Products: Trade Policy and Composition and Direction of Trade (with: U. Sankar, S Tholkappian, Mamatha Rao and B Preethi) in U Sankar (eds.), **Trade and Environment - A Study of India's Leather Exports**, Oxford University Press, 2007.
4. Exchange Market Pressure and Monetary Policy (with: MirzaAllimBaig) in RomerCorrea and L. G. Burange (eds.), **Reforms, Institutions and Policies: Challenges Confronting the Indian Economy**, Himalaya Publishing House, Mumbai, 2004, pp 299-312.

5. The Stability of Relationship between Broad Money, Output and Prices in India (with: Mamatha R Rao) in Nachane et al. (eds.), **Econometric Models: Theory and Applications**, Allied Publishers, Mumbai, 2003.
6. The Optimal Level of Monetary Aggregation in **Proceeding of 32nd Annual Conference of The Indian Econometric Society**, Bangalore, April 1996.

Other Details:

Total teaching experience	:	23years
Total research experience	:	29 years
Number of papers presented in conferences	:	70
Number of Ph.D. students produced	:	10
Number of Ph.D. students currently enrolled	:	07
Number of M. Phil. students guided	:	22

Conducts regular training in the area of advanced Econometrics for the officers of Indian Economic Service, Indian Statistical Service, Reserve Bank of India, Competition Commission of India and faculty members and Ph.D. scholars of various universities and institutions across India

Academic

Academics:

Degree	Specialization	University / Institution	Year of Completion
1 Ph.D.	Monetary Economics	University of Hyderabad	1994
2 M. Phil.	Economics	Pondicherry University	1989
3 M.A.	Economics	Madurai Kamaraj University	1987
4 B.A.	Economics	Madurai Kamaraj University	1985

Total Experience: 23 Years

Area of Specialization/Interest:

Monetary Economics, Open Economy Macroeconomics, Applied Econometrics

Appointments:

1. Professor, Department of Economics, Pondicherry University, Pondicherry (March 2006 to till date).
2. Registrar (i/c), Pondicherry University (26th February 2016 – 14th July 2017).
3. Reserve Bank of India Chair Professor, Institute for Social and Economic Change, Bangalore (April 2005 to February 2006).
4. Visiting Fellow, Institute for Social and Economic Change, Bangalore (June 2004 to March 2005).
5. Associate Professor, Madras School of Economics, Chennai (April 2001 to May 2004).
6. Reader, Department of Economics, University of Mumbai, Mumbai (August 1997 to March 2001).