

## RESOURCE PERSONS



### DR. DAYAKAR PEDDI

Dr. Dayakar Peddi is an Assistant Professor at the Agro Economic Research Centre (AERC), Gokhale Institute of Politics and Economics (GIPE), Pune. He is an applied economist and his research/consulting assignments cuts across the domains of environment, ecosystem services, land degradation and agricultural economics. Before joining GIPE, he served as an Assistant Professor at Centre for Economic and Social Studies (CESS), an ICSSR Institute, Hyderabad.

He has also worked as a Research Associate at Madras School of Economics, Chennai. Dr. Dayakar earned his Ph.D. in Economics from the Madras School of Economics, specializing in environmental economics. He has conducted research projects funded by organizations such as the Telangana State Council of Science and Technology (TSCOST) & Department of Science and Technology (DST), the Planning Department, Government of Telangana, and various NGOs. His work appeared in renowned journals including Land Use Policy, Journal of Public Affairs, Journal of the Asia Pacific Economy, Journal of Quantitative Economics etc. Currently, Dr. Dayakar is involved in projects funded by the Ministry of Agriculture & Farmers Welfare, Government of India. Additionally, he has five years of teaching experience in Microeconomics and Applied Econometrics at PhD level.



### DR. SANJEETA PARAB

Dr. Sanjeeta Parab is a distinguished academican in the field of finance, with a specialization in Financial Markets. She holds a Ph.D. in the area of Financial Derivatives from Goa Business School and has cleared prestigious exams including the UGC NET (Junior Research Fellowship) and the Maharashtra SET. Dr. Parab has successfully published several research papers in SCOPUS- indexed and UGC-approved journals, with notable work in areas such as index futures, volatility modeling, and inter-market linkages.

In addition to her research, Dr. Parab has presented Research papers for numerous national and international seminars and conducted workshops on topics like econometrics, citation management, and financial market research. With over a decade of teaching experience, Dr. Parab is actively engaged in teaching capital markets, financial derivatives, and research methodology.



### DR. PRACHI PREMANAND KOLAMKER

Dr. Prachi Premanand Kolamker has a master's degree in Commerce (Gold Medallist) with a Specialization in Accounting & Finance from Goa University. She has a doctoral degree in Corporate Governance from Goa University with teaching experience of 12 years both at UG and PG Level. She has also been recognized as PhD Guide in Management Studies, Goa University. Currently working as Assistant Professor and Programme Director in Financial Services, Goa University. She has a teaching and research areas includes Financial Services, Financial Inclusion, Corporate Governance, Business Valuations and Alternate Investments.

Dr. Kolamker has research publications in UGC Care and Scopus Indexed Journals. She has been a part of the state-funded project on Panchayat Studies. She has presented papers at national and international conferences also been on the review panel of the International Conferences.

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## SWAMI VIVEKANAND VIDYAPRASARAK MANDAL'S COLLEGE OF COMMERCE

(Affiliated to Goa University, Recognized by UGC under Sec. 2(f) of UGC Act 1956)

BORIM PONDA - GOA

In Collaboration With



## DIRECTORATE OF HIGHER EDUCATION GOVERNMENT OF GOA

PORVORIM, BARDEZ, GOA.

## FIVE DAYS NATIONAL LEVEL WORKSHOP

ON

## TIME SERIES AND PANEL DATA ANALYSIS USING EVIEWS AND STATA

10<sup>th</sup> TO 14<sup>th</sup> DECEMBER 2024

Organised By

DEPARTMENT OF COMMERCE

Venue

SVVM'S COLLEGE OF COMMERCE

Timings

9.00 AM TO 4.30 PM



## ABOUT THE COLLEGE

Swami Vivekanand Vidyaprasarak Mandal's College of Commerce was established in the Academic Year 2013-2014. The College is affiliated to Goa University, Goa and is located amidst picturesque surroundings in the beautiful village of Borim located in the city of Ponda-Goa. The College has a well equipped building with the necessary infrastructure and a competent well qualified staff. The College is determined and focussed towards attaining all round development of students by moulding them into responsible citizens of the country.

The Department of Commerce of the college was established in the Academic Year 2013-2014 to offer B.Com Course, which is affiliated to Goa University. The core objective of the Department is to excel in academics and provide practical knowledge in the functional areas of Commerce. The Department believes in inculcating research culture among its faculty members and conducts seminars, FDPs and Workshops to enhance the research aptitude.

## ABOUT THE BORIM

Borim is a culturally rich village of Ponda taluka situated on the banks of the Zuari River, wearing a beautiful emerald crown of the Siddhanath Parvat the 6th highest mountain of Goa. The village of Borim has a rich history that dates back to the Kadamb era and still holds antique heritage landmarks in the form of distinguished and ancient temples.

The village has also produced many creative personalities in the field of classical music, social workers, literary figures and Sahitya Academy Award winners in modern times. It is well connected to the neighboring states through road transport. The Madgaon railway station is located at a distance of 17 kms, Karmali railway station is located at a distance of 24 kms, Dabolim airport at a distance of 28 kms and Manohar International Airport at a distance of 67 Kms.

## ABOUT THE WORKSHOP

This workshop will facilitate Researchers, Academicians and Industrial delegates to comprehensively learn & understand theoretical concepts and the practical way of adopting suitable tools for Data analysis and Interpretation. At the end of the workshop, participants could understand the philosophy of research and will be able to using EVIEWS And STATA to do data diagnostics, perform suitable analysis and make worthy inference.

## OBJECTIVES OF THE WORKSHOP

- ◆ To familiarize the theoretical concepts of research tools.
- ◆ To enhance research knowledge and data techniques.
- ◆ To facilitate the research network among participants.
- ◆ To develop confidence among researchers in EVIEWS And STATA.
- ◆ To tune the researchers potential and to excel in statistical analysis.

Participants are requested to arrange their own accommodation nearby the campus. Accommodation facilities are available at affordable prices at Ponda & Farmagudi which are the places located near to the campus.

## DAY 01 - 10<sup>th</sup> DECEMBER 2024

- ◆ Introduction to Econometrics
- ◆ Introduction to EViews
- ◆ Classical Linear Regression Model Assumptions
- ◆ Regression Analysis Techniques
- ◆ Issues in Regression Analysis
  - Autocorrelation
  - Heteroskedasticity
  - Multicollinearity
- ◆ Non-Stationarity and Unit Root Testing

## DAY 02 - 11<sup>th</sup> DECEMBER 2024

- ◆ Time Series Models
  - Auto Regressive Integrated Moving Average (ARIMA) Model
  - Cointegration Analysis
- ◆ Advanced Time Series Models
  - Vector Auto Regressive (VAR) Model
  - Vector Error Correction Model (VECM)
  - Auto Regressive Distributed Lag (ARDL) Model
- ◆ Volatility Modelling

## DAY 03 - 12<sup>th</sup> DECEMBER 2024

- ◆ Introduction To Panel Data Models  
LSDV, fixed effect, random effect models
- ◆ Introduction To Dynamic Panel Models

## DAY 04 - 13<sup>th</sup> DECEMBER 2024

- ◆ Introduction To Causal Inference Methods  
PSM, DiD, IV and RDD

## DAY 05 - 14<sup>th</sup> DECEMBER 2024

- ◆ Research Report Writing and Thesis Writing

### REGISTRATION FEES

- For Faculties and Academicians - **2000/-**
- For Research Scholars and Students - **1500/-**

*(Limited to 30 Participants only)*

*Fee is inclusive of Lunch, Refreshment, Manual Workshop Kit & Certificate, Participants are required to bring their own Laptop.*

### REGISTRATION LINK

<https://forms.gle/qkQ7eQsPPVhSofA8>

### FEE PAYMENT DETAILS

*Payment is to be made through online transfer by using the following details:*

Bank: TJSB SAHAKARI BANK LTD  
Branch: PONDA  
Account Name: SWAMI VIVEKANAND V M COLLEGE OF COMMERCE  
Account No.: 092110100002412  
IFSC Code: TJSB0000092  
UPI ID : pnd009614@tjsb

SVVMS COLLEGE OF COMMERCE



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