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- Mr. E. Kandeepan**
Assistant Professor

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Department of Economics
Periyar University
(Reaccredited with A Grade by NAAC)
Periyar Palkalai Nagar, Salem – 636011
Tamil Nadu.

*Two Day National Workshop
on*

TIME SERIES MODELLING AND FORECASTING (TSMF 2016)

Registration Form

(Last date for submission of the Registration Form is 15th
March, 2016)

1. Name :
2. Designation :
3. Mailing Address :
4. Organization :
Telephone No :
E-mail :
5. Accommodation required : Yes / No
(At Participants cost)
6. Registration Fee Amount :
DD No.....Date of Issue:
Bank Name :

Date :

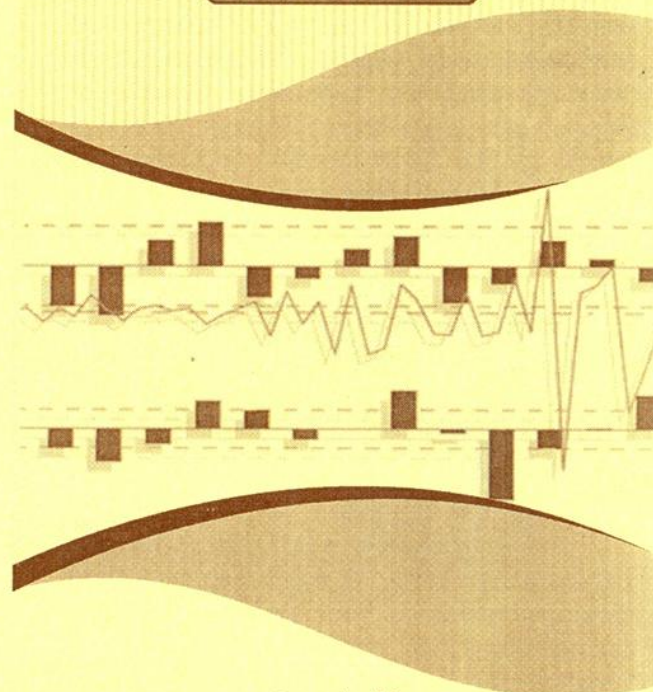
(Signature of the Participant)

(The payment is to be made by demand draft drawn on
any Nationalized Bank in favour of "Workshop Convener-
TSMF 2016")

*Two Day National Workshop
on*

TIME SERIES MODELLING AND FORECASTING (TSMF 2016)

23rd & 24th March, 2016



Organized by
Department of Economics



Periyar University

(Reaccredited with A Grade by NAAC)
Periyar Palkalai Nagar, Salem – 636011
Tamil Nadu.
Web: www.periyaruniversity.ac.in

ABOUT THE UNIVERSITY AND DEPARTMENT

Periyar University established in 1997 in the name of Great Social reformer Periyar to cater the educational needs of Salem region. The university offers academic programmes for 23 Post-Graduate and Research Departments in Science and Humanities. The Department of Economics was established in the year 2005 with a view of imparting scientific thoughts among the students. Major areas of specialization in the department are: Agricultural Economics, Environmental Economics, Economics of Human Resource, Third Sector, Maritime Economics and Welfare Economics. Many luminaries in the field of Economics visited the department for various academic ventures in the form of Conference, Seminar, Workshop and Training Program. The research and extension activities are carried out in the department with lending from funding agencies. The Department of Economics has so far organized more than 15 Seminar/Conference/Workshop/Training Program.

ABOUT THE SEMINAR

Two Day Workshop on "Time Series Modelling and Forecasting" is likely to provide a platform for the participants to acquire knowledge on essential tools and techniques on time series modelling and forecasting and its application for better economic planning. This model also helps in forecasting of sales, production-cum capacity scheduling, budgeting, financial risk management and evaluating alternative strategies. The focus of the course is to highlight the procedures to describe the data using summary statistics and graphical methods, to find suitable statistical model to describe the data generating process, to estimate the future values through forecasting and to take action so as to control a given process.

COURSE MODULE

- ❖ Introduction of Times Series Analysis and Properties of OLS.
- ❖ Trends and Cycles, Deterministic and Stochastic Trends, Stationary Time Series, Random Walks, Unit Root Hypothesis, Structural Break Analysis and Spurious Regression.
- ❖ Forecasting with Uni-variate models: Box-Jenkin's Auto Regressive Integrated Moving Average Model (ARIMA), Seasonal ARIMA.
- ❖ Vector Auto-regression (VAR) Model- Basic and Structural VAR Model, Impulse Response Function and Variance Decomposition Method in VAR.
- ❖ Tips on Report Writing, Abstract Writing Skills of MPhil and PhD Thesis as well as Research Papers.

FOR WHOM

The workshop is designed for research scholars who are currently doing P.G., M.Phil and Ph.D in the field of Social Science of State/National Universities and Institutions. The workshop is also designed for faculty members in social science and humanities having less than/ up to five years of teaching experience and who are currently involved in teachings and research in social science and humanities of Central/ State Institution/ University Department, etc. Besides these, the participants can be any of the following areas such as: Finance Professionals, Market Analysts, Bankers, Business Planners and Analysts, Business Executives, Managers, Academicians and Non-Governmental Organizations.

PARTICIPANTS

Maximum of 50 participants will be shortlisted for this two day workshop. The travel costs are necessarily self-financing. Local travel allowance also won't be given to participants. Participants should pay separately for accommodation.

RESOURCE PERSONS

Resource persons are eminent and accomplished faculty members drawn from the reputed Universities and Institutions.

CERTIFICATE

The participants will be provided certificates on successful completion of the programme.

VENUE

Seminar Hall, Old Science Block
Periyar University
Periyar Palkalai Nagar, Salem – 636011
Tamil Nadu.

HOW TO APPLY

Interested applicants need to apply on the prescribed enclosed format which must be duly endorsed by the Head of the Department/Institution. Duly filled applications with a recent passport size photo should be sent along with a demand draft (DD) of Rs. 300/-. DD should be taken on any Nationalized Bank in favour of "**Workshop Convener-TSMF 2016**" and send by Speed Post or Registered Post addressed to: **Dr. A.Saravanadurai, Workshop Convener, Department of Economics, Periyar University, Periyar Palkalai Nagar, Salem – 636011. Tamil Nadu.** However, one scanned copy of all the documents / requirements may also be sent through **Email: ayyaduraisaravana@yahoo.com** as an advance copy. Nevertheless, the candidate will be considered for final short listing only after receiving the hard copy of all the documents including demand draft within stipulated time through speed post only. Applications received after the stipulated last date will not be considered. Participants will get an e-mail as confirmation about their participation in the workshop.

IMPORTANT DATES

Last date for receiving the application: **15th March, 2016**