

How to Apply

Interested applicants should submit their filled-in signed registration form on the prescribed format provided herewith 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. 4500/- (for non-sponsored participants/students/research scholars), and Rs. 8000/- (for participants sponsored by Academic/Industry/Government/Private Organization). DD should be taken on any Nationalized Bank in favour of "Continuing Education, NIT, Rourkela," payable at *SBI, REC Campus Branch, Rourkela (Code: 2109)* and send by Speed Post or registered post addressed to: **Dr. Mantu Kumar Mahalik, Programme Co-ordinator and Asst. Professor (Economics), Dept. of Humanities and Social Sciences, National Institute of Technology (NIT), Rourkela, Odisha, Pin-769008, India.** However, the scanned copy of all the documents/requirements may also be sent through Email: mantu65@gmail.com as an advance copy. Nevertheless, the candidate will be considered for final shortlisting 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 a confirmation about their participation in the programme.

Co-ordinators

Principal Course Co-ordinator:

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Course Co-ordinators:

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**Department of Humanities & Social Sciences,
National Institute of Technology,
Rourkela – 769 008 (Odisha)**

**Short Term Training Programme
On
“Panel Data Analysis Using STATA”**

23 -25 November, 2016

Registration Form

(Last date for submission of the Registration Form is 10th November, 2015)

1. Name:
2. Designation:
3. Mailing Address:
4. Organization:

Telephone No:

E-mail:

5. Accommodation required: Yes / No

6. Registration Fee Amount:

DD No. Date of Issue:

Bank Name:

.....

Date:

(Signature of the Participant)

Sponsoring Authority

Signature:

Name:

Designation:

Organization:

Date:

(Seal)

The application form should be sent to:

Course Co-ordinator:

Dr. Mantu Kumar Mahalik
Assistant Professor (Economics)
Department of Humanities & Social Sciences,
National Institute of Technology (NIT),
Rourkela-769 008, Odisha
Contact Nos: (0661)2462792 (Office) 8093505772 (Mob)
Email: mantu65@gmail.com

Short Term Training Programme On

Panel Data Analysis Using STATA

23 -25 November, 2016



Organized by:

**Department of Humanities & Social Sciences,
National Institute of Technology,
Rourkela – 769 008 (Odisha)**

Introduction

Panel data are gathered by considering repeated observations from a series of research units (eg. individuals, households, firms) as they move through time. Panel data usually give the researcher a large number of data points, increasing the degrees of freedom and reducing the collinearity among explanatory variables and hence improving the efficiency of econometric estimates. More importantly, longitudinal data allow a researcher to analyze a number of important economic questions that cannot be addressed using cross-sectional or time-series data sets. This course focuses on the interpretation of panel-data estimates and the assumptions underlying the models that give rise to them. Both 'real' data and simulation techniques will be used to build intuition for the methods covered in the training programme. Since research is best learnt by hands-on experience, this training programme emphasizes on "DO-IT-YOURSELF" approach. In this programme, the participants are expected to actively involve themselves to learn about different tools and techniques used in Panel Data analysis using STATA.

This training programme aims:

- 1) To understand various concepts that is being used in Panel Data Analysis.
- 2) to provide hands-on-experience to the participants in analyzing and interpreting Panel Data using STATA.
- 3) To train and impart advanced econometric tools which are extensively used in the organizational decision making and development policy making.

Course Contents

❖ Introduction to STATA

- Understanding 'do' files in STATA
- Imports and export of data file
- Recoding of a variable
- Computing new variable
- Merging of data sets

❖ Time Series Analysis – Basics I

- Stationarity and Unit Root Test
- VAR and Causality Test

❖ Time Series Analysis – Basics II

- Co-integration and Error Correction Model (ECM)

❖ Linear Panel Data Models: Basics

- Panel-Data Methods Overview
- Panel-Data Summary
- Pooled or Population-Averaged Estimators
- Within Estimator
- Between Estimator
- RE Estimator
- Comparison of Estimators
- First-Difference Estimator
- Long Panels
- Panel Data Management

❖ Linear Panel-Data Models: Extensions

- Investigating variable and residual cross-section dependence in macro panels
- Panel IV Estimation
- Hausman-Taylor Estimator
- Arellano-Bond Estimator
- Mixed Linear Models
- Clustered Data

❖ Non-Stationarity Panels

- Panel Unit Root Tests - *First Generation*
- *Second Generation* unit root test (CIPS, PANIC PURT)
- Panel Co-integration Tests- *First Generation*
- *Second Generation*(The Westerlund (2007) error-correction)
- Estimating Cointegration vector-Estimating panel time series models *with heterogeneous slopes*
- Bai (2009) interactive fixed effects estimator

For Whom

The training programme is targeted towards students, researchers or analysts in any of the following fields of economic application: development economics, public finance and tax policy, health economics, financial markets, as well as international trade and finance.

Registration Fees

Sponsored Candidate by Institute/Organization: Rs. 8000/-

Non-sponsored Students/Research Scholars: Rs. 4500/-

The payment is to be made by demand draft drawn on any Nationalized Bank in favour of "Continuing Education, NIT, Rourkela," payable at SBI, REC Campus Branch, Rourkela (Code: 2109). The registration fee is non-refundable at any circumstances.

Important Dates of Registration

Last date for receiving appl. form: 10th November, 2016
Arrival for the Programme: 22th November, 2016 (Evening)
Short term course date: 23-25 November, 2016
Confirmation to participants: 12th November, 2016
Confirm about their participation: 14th November, 2016

No of Participants

A maximum of **25 participants** will be considered for this training programme. **Application will be accepted on first-cum-first serve basis.** Participants are encouraged to bring their own laptop and sample data if they have any.

Accommodation

Accommodation will be provided in the institute Guest House on twin-sharing basis for out-station participants. Regular breakfast, lunch and dinner will be provided during the training period.

Certificate

Certificate will be given to the participants after successful completion of the Course under the Continuing Education Programme of the Institute.

Resource Persons

Faculty members of NIT, Rourkela, and experts from premier institutes will deliver lectures, followed by interactive sessions on the subjects.

About Department of Humanities & Social Sciences

The Department of Humanities & Social Sciences has been functioning as a full-fledged department since the inception of the institute catering to both undergraduate and postgraduate students. The faculty has wide experience in research, communicating with students of diverse background and in imparting education on Interpersonal skills to students of widely differing abilities.

About National Institute of Technology, Rourkela

The National Institute of Technology, Rourkela was founded as the Regional Engineering College, Rourkela on 15th August 1961. The institute was declared as National Institute of Technology with Deemed to be University status on 26th June 2002 by the MHRD, Government of India. It is a prestigious institute with a reputation for excellence at both undergraduate and postgraduate levels. The institute is spread over 262 hectares of lush green picturesque landscape, against a hilly backdrop, creating a tranquil environment. It is well connected by railway service network with India; and also by inter and intra – state bus services. Rourkela railway station is approximately 6kms from NIT Campus.

STATA
STATISTICS • GRAPHICS • DATA MANAGEMENT

