



**RUKMINI DEVI**  
Institute of Advanced Studies

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NAAC Accredited, 'A+' Grade(2nd Cycle)  
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## **DOSSIER**

ON

*FDP on “Mastering Time Series and Panel Data Analysis”  
(Internal Event)*

**Research & Development Board**

ON

*02/12/2019 - 06/12/2019*



<b>Submitted By:</b>	Anil Kumar Goyal
<b>Designation:</b>	Professor
<b>Submitted On:</b>	11/12/2019
<b>Approved On:</b>	18/12/2019

<b>Title</b>	Submission of Dossier for "FDP on "Mastering Time Series and Panel Data Analysis""
<b>Resource Person/Facilitator</b>	Prof. C. P. Gupta and Mr. Narain
<b>Date</b>	02/12/2019

### Summary

RDIAS organised One Week FDP on "Mastering Time Series and Panel Data" from Dec. 2, 2019 to Dec. 6, 2019. The resource persons were Prof. C. P. Gupta, Professor, Department of Financial Studies, University of Delhi and Mr. Narain, Assistant Professor, Faculty of Management Studies, University of Delhi. There were 32 participants from various institutes of repute like Jamia Millia Islamia, Department of Management Studies, Amity University, IIT Delhi, DIAS, KIET, Ghaziabad, Shyam Lal College, University of Delhi, Delhi School of Economics, Punjab University, Khalsa College, University of Delhi, Kurukshetra University, DTU, Central University of Rajasthan, Jaypee Institute and DIT University Dehradun. FDP was spread across the week wherein topics like Basics of Time Series Analysis, Trend, Random variable, Structural Break, dealing with Unit Root, AR, MA, ARIMA, Cointegration, ECM and VECM, OLS Model, violation of OLS assumptions, Hypothesis Testing, Introduction of Dummy Variable, Multiple Regression Model, Introduction of Panel Data, Testing of its assumptions, Pooled Regression, Fixed Effect Model, Random Effect Model, Hausman Testing etc. were discussed by the resource persons. The participants were simultaneously provided with hands on practice sessions to get more clarity and understanding.

The FDP was very well appreciated by all the participants and equipped them with new tools and techniques to apply in their respective research areas. Overall, the FDP proved to be highly fruitful, enjoyable and great learning experience for all the participants.

### Dossier Image



Registration Desk at RDIAS for giving od FDP kits



Prof. C.P. Gupta delivering the lecture and sharing his expertise with the participants



Prof. Anil Kumar Goyal , Convener FDP, welcoming Resource Person – Mr. Narain, Delhi University





Group Photograph of all the Participants at the end of the session