



**Jindal Centre for the Global South,
The Jammu and Kashmir Economic Association (JKEC)
and
Global South Research Foundation (GSRF)
*are organizing a***

7-DAYS ONLINE WORKSHOP

on

Research Methodology in Econometrics

REGISTRATION LINK:

<https://tinyurl.com/mufhrnkb>



**Scan QR code
for Registration**

WORKSHOP INTRODUCTION

In today's data-driven and evidence-based academic and policy environments, the ability to apply robust research methodologies and econometric techniques is vital. This seven-day workshop on Research Methodology and Econometrics is designed to equip scholars, students, and professionals with both theoretical understanding and practical tools required for empirical research. Spanning foundational concepts to advanced techniques, the program offers a comprehensive roadmap—from the formulation of research questions to the application of sophisticated econometric models and the publication of research findings.

Through a blend of interactive lectures, hands-on sessions, and expert discussions, participants will explore key methods such as regression analysis, time series modeling, and panel data estimation, using popular statistical tools like Stata, R, EViews, and Excel. Special emphasis is placed on real-world applications in economics, social sciences, public policy, and development studies.

WORKSHOP OBJECTIVES

- To introduce the fundamentals of research methodology and econometrics, including types of data and classical assumptions.
- To develop practical skills in estimating and interpreting simple and multiple regression models.
- To understand the consequences of violations of classical regression assumptions and the techniques to address them.
- To explore time series econometrics, including stationarity, unit roots, cointegration, and forecasting techniques.
- To analyze panel data using fixed effects, random effects, and dynamic models with practical case applications.
- To guide participants in designing effective research frameworks, accessing relevant databases, and preparing their work for publication.

To promote ethical research practices and raise awareness about issues like plagiarism, data manipulation, and academic integrity.

MOTIVATION

The increasing demand for policy-relevant and data-backed research necessitates proficiency in econometric methods. Many researchers face challenges in applying these tools effectively due to gaps in training or exposure to outdated practices. This workshop aims to bridge this gap by demystifying econometrics and enabling participants to conduct high-quality, reproducible research. By combining theory with hands-on software experience and publication strategies, the workshop aspires to empower participants to contribute meaningfully to academia, government, and industry.

Whether you're a novice seeking to learn the basics or an experienced researcher aiming to update your methodological toolkit, this workshop provides an engaging platform to enhance your analytical capabilities and research impact.

WORKSHOP SCHEDULE & TOPICS

Day 1: Introduction to Research Methodology & Econometrics

This session will cover the fundamentals of research including types, process, and ethics. It will introduce the role of econometrics in research, explain the nature and scope of econometrics, types of data (cross-section, time series, panel), and assumptions of the Classical Linear Regression Model (CLRM).

Day 2: Simple & Multiple Linear Regression

Topics include OLS estimation and interpretation, model specification, goodness-of-fit, and hypothesis testing using t-test, F-test, R^2 , and Adjusted R^2 . Multicollinearity will be discussed along with hands-on practice using software like Excel, R, Stata, or Eviews.

Day 3: Violations of CLRM Assumptions

Participants will learn about heteroskedasticity (its causes, tests like Breusch-Pagan and White, and solutions), autocorrelation (Durbin-Watson, Breusch-Godfrey test), endogeneity and omitted variable bias, and model selection criteria (AIC, BIC).

Day 4: Time Series Econometrics – I

The focus will be on stationarity and unit root tests (ADF, PP), understanding random walk, trends, and structural breaks. Models such as AR, MA, ARMA, and ARIMA will be introduced along with forecasting basics, followed by practical analysis in R or Eviews.

Day 5: Time Series Econometrics – II

The session will cover cointegration methods (Engle-Granger and Johansen), Error Correction Models (ECM), Granger causality, and VAR/VECM models, with emphasis on practical forecasting applications.

Day 6: Panel Data Econometrics

Key topics include Fixed Effects vs Random Effects models, the Hausman test, dynamic panel models (Arellano-Bond), and their applications in development and policy research. There will be hands-on training using panel data in Stata or R.

Day 7: Research Design, Data Sources, and Publication Strategy

Participants will learn how to design effective research questions and models, explore data sources like NSSO, World Bank, RBI, and IMF, and understand the structure of publishing research papers. The session also addresses plagiarism and research ethics, ending with a panel discussion and Q&A.

- E-Certificates will be provided to all participants completing 85% of sessions.
- Participants must ensure stable internet connection during sessions.

THURSDAY, 24 JULY 2025 | 6:30 PM

Inaugural Session



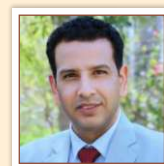
PROF. (DR.) HEBATALLAH ADAM

Full Professor of Economics,
Associate Dean for
Academic Affairs, JSIA,
Founder and Director of
Jindal Centre for the Global South (JCGS),
O.P. Jindal Global University



DR. D.K. YADAV

Professor
Department of Economics,
BBAU, Lucknow



DR. FIRDOUS AHMAD MALIK

Assistant Professor
University of People, USA

FRIDAY, 25 JULY 2025 | 6:30 PM – 8:30 PM

Introduction to Research Methodology & Econometrics



RESOURCE PERSON

DR. TANYA NAUTIYAL

Assistant professor
ONS Degree College



MODERATOR

DR. RUBINA PRADHAN

Assistant Professor,
Centre for Research in
Social Sciences and Education
JAIN (Deemed-to-be University), Bangalore

SATURDAY, 26 JULY 2025 | 6:30 PM – 7:30 PM

Simple & Multiple Linear Regression-Part 1



RESOURCE PERSON

DR. SYED SUHAIL YAQOOB

Assistant Professor
Amar Singh College



MODERATOR

MR. OWAIS ISMAEIL

Doctoral Fellow
University of Delhi, Delhi, India

SATURDAY, 26 JULY 2025 | 7:30 PM – 8:30 PM

Simple & Multiple Linear Regression-Part 2



RESOURCE PERSON

DR. NAVEED AHMAD LONE

Assistant Professor of Economics,
Department of Economics
GDC Pulwama, India



MODERATOR

MR. OWAIS ISMAEIL

Doctoral Fellow
University of Delhi, Delhi, India

SUNDAY, 27 JULY 2025 | 6:30 PM – 8:30 PM

Introduction to Research Methodology & Econometrics



RESOURCE PERSON

DR. HARWINDER KAUR

Assistant Professor
Chandigarh University



MODERATOR

Dr. SHIVANGI PRIYA

Assistant Professor
IMM, Business School New Delhi

MONDAY, 28 JULY 2025 | 6:30 PM – 8:30 PM

Time Series Econometrics – I



RESOURCE PERSON

DR. BHAGIRATH BARIA

Assistant Professor (stage 2)
The Maharaja Sayajirao
University of Baroda, India



MODERATOR

DR. CHANDNI RANI

Assistant Professor
University School of business
Chandigarh University, Mohali

TUESDAY, 29 JULY 2025 | 6:30 PM – 8:30 PM

Time Series Econometrics – II



RESOURCE PERSON

DR. SILKY VIGG KUSHWAH

Professor
Department of Finance New Delhi
Institute of Management (NDIM)



MODERATOR

MS. AKANKSHA KATHURIA

Assistant Professor
KR Mangalam University
Gurugram

WEDNESDAY, 30 JULY 2025 | 6:30 PM – 8:30 PM

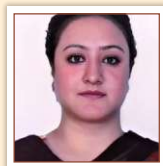
Panel Data Econometrics



RESOURCE PERSON

DR. MEENAKSHI KUMARI

Associate Professor of Economics
PES University Bangalore



MODERATOR

DR. IRAM SABHA

Assistant Professor of
Public Administration
GDC Budgam

THURSDAY, 31 JULY 2025 | 6:30 PM – 8:30 PM

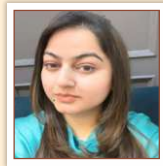
Research Design, Data Sources, and Publication Strategy



RESOURCE PERSON

DR. LAEEQ RAZZAK JANJUA

WSB university Poland



MODERATOR

KHAIR UL SAMAR

Ph.D. Economics
Islamic University of Science and
Technology Awantipora
Jammu and Kashmir