

PROGRAMME FEE

THE FEE FOR BOTH EVENTS	Delegates	Time series Data Analysis	Panel Data Analysis	Times series Data Analysis & Panel Data Analysis
Student		<input type="checkbox"/> RM350	<input type="checkbox"/> RM350	<input type="checkbox"/> RM650
Others		<input type="checkbox"/> RM400	<input type="checkbox"/> RM450	<input type="checkbox"/> RM750

PAYMENT METHOD Payment is due prior to commencement of programme and must be made by :-

- Cash – you can make the payment on the day of the programme provided that an LoU is submitted to UMCORS two weeks before the programme date;
- Cash & Cheque Deposit/ Online Transfer/ Telegraphic Transfer/ Government L.O. - payment must be made by crossed A/C Payee and issued in favour of "Bendahari Universiti Malaya", CIMB Bank Berhad, Universiti Malaya, Lot 5270, Bangunan Pentadbiran Baru, Universiti Malaya, 50603 Kuala Lumpur, account number 1440-0004005-05-3, SWIFT Code CIBBMYKL.

a) Cheques by post must be addressed to:-

University of Malaya Malaysian Centre of Regulatory Studies (UMCoRS)
Level 13, Wisma R & D, University of Malaya, Jalan Pantai Baharu
59990 Kuala Lumpur Malaysia
(Attn: Siti Noor Muhaiyah bte Zamari)

b) Please fax or email a clear copy of your supporting document (deposit slip, EFT advice, remittance advice, voucher etc) once payment has been made.

Note;

- All fees are exclusive of any kind of taxes, withholding or otherwise. In any case of taxes applicable, the client has to ensure the taxes are paid on top of the fees paid for this programme. Compliance with the local tax laws is the responsibility of the client;
- Any bank charges and/or expenses incurred must be borne by the payer

A confirmation letter and invoice will be sent upon receipt of your registration. Full payment is required before the programme. Only those participants whose fees have been paid in full will be admitted to the event.

CANCELLATION & REFUND POLICY If any registered participant cannot attend the workshop, substitutions/replacements are welcome at any time. Cancellations within 14 days prior to the programme date will carry a 50% cancellation fee. Cancellations within less than 7 days prior to the programme date carry a 100% liability. All cancellations must be made in writing (e-mail or fax) to UMCORS.

REGISTRATION FORM

Workshop : Time Series Econometrics For The Practitioner ; Panel Data Analysis (E-VIEWS)
Date : 20-21 September 2013 ; 27-28 September 2013
Time : 8.30 am - 5.30 pm
Venue : Wisma R&D University of Malaya, 59990 JalanPantai Baharu, Kuala Lumpur

PARTICIPANTS' DETAILS

	Name (Title)	Designation	Contact No.	Email
1.				
2.				
3.				

COMPANY DETAILS

Company / Organization Name : _____
Address : _____

CONTACT PERSON'S DETAILS

Name : _____ **Designation** : _____
Tel No : _____ **Fax No** : _____
Email : _____

To register, please email/fax/send this form :

University of Malaya Malaysian Centre of Regulatory Studies (UMCoRS)
 Level 13, Wisma R & D, University of Malaya, Jalan Pantai Baharu, 59990 Kuala Lumpur, MALAYSIA

Tel : 03 2246 3372 / 3370 / Mobile : 018-9115907 Fax : (603) 2246 3367 Email : umcors@um.edu.my
 Website : www.umcors.um.edu.my Facebook : www.facebook.com/UMCoRS Twitter : UMCORS

Registration will be closed on

- 19th September 2013 for Time series Data Analysis and / or when the number of participants has reached the maximum.
- 25th September 2013 for Panel Data Analysis and / or when the number of participants has reached the maximum.



TIME SERIES ECONOMETRICS FOR THE PRACTITIONER (E-VIEWS)

20 - 21 September 2013

&

PANEL DATA ANALYSIS (E-VIEWS)

27-28 September 2013

Presented by University of Malaya Malaysian
Centre of Regulatory Studies (UMCoRS)
in collaboration with Asian Economic and
Social Society (AESS)

Time:
8.30 am – 5.30 pm

Venue:
Wisma R&D University of Malaya,
59990 Jalan Pantai Baharu, Kuala Lumpur

Speaker:
Dr Eng Yoke Kee
Assistant Professor
Faculty of Business & Finance
University Tunku Abdul Rahman, Malaysia

TIME SERIES ECONOMETRICS FOR THE PRACTITIONER (E-VIEWS)

20 -21 September 2013

Course Description

Time Series Econometrics has been one of the most productive areas in quantitative economics in recent years. Along with the progress in theory and computation, great possibilities for applications have opened up in several economic fields, both for academics and professional practitioners. The aim of the course is to reconcile economic theory with practice, thereby empowering delegates with analytical skills and hands-on experience to deal with time series data. In particular, the course includes the discussion on a comprehensive set of tools and techniques for analysing integrated and co-integrated time series data for understanding the current literature in applied time series econometrics.

Course program

This is a two-day intensive course at modelling time series data by using the econometric software E-Views. The workshop is:

Partly theoretical:

- Deal with the statistical structure of the models and explore the properties of time series data.
- To understand the tools and for being critical towards them!

Partly empirical:

- Feeling for real data. Hands-on experience.
- Promote an interest for doing empirical analyses.
- Different tools applied to different problems.
- Introduce practical tools to perform analyses

By the end of the workshop, participants will have acquired detailed knowledge and extensive hands-on experience in:

- The use of E-VIEWS software
- Elaborate the concept of stochastic process and unit root
- Perform cointegration analysis on time series data

and estimating the long run regression

- Discuss various statistical considerations and limitations of the test
- Interpret the results and discuss its implications

The course begins with basic introduction to the concepts of time series regression and statistical inference. Thereafter, attentions in succession are given to the violations of the classical linear regression model frequently encountered in applied econometric work, consequences of these violations, and practical ways of detecting (diagnostic testing) and solving these problems. The course also includes the discussion of the practical implications of employing non-stationary data in estimation, the detection of unit roots in the underlying data-generation processes as well as the statistical and economic implication of the concept of cointegration in time series modelling. The focus of the course concerns with the detection of long-run relationship as well as estimating the long run regression for a set a time series variables.

Who should enrol?

Academicians
Students
Researchers
Research Analysts
Economist
Inspectors
Market Researchers
Scientists
Government Practitioners
Health Service Managers

Course Content

- Classical Regression in the context of time series
- Nonstationarity and Unit Root Tests
- Econometric modelling with integrated regressors
- Cointegration Analysis: residual-based cointegration test, Error Correction Model (ECM), ARDL bound test, Johansen-Juselius cointegration test.
- Estimating the Long-run relations: OLS, Fully Modified OLS, Dynamic OLS, ARDL long-run regression

Application software

E-VIEWS version 6 or 7

PANEL DATA ANALYSIS (E-VIEWS)

27-28 September 2013

Course Description

This course provides an introduction to the theory and practice of panel-data analysis. After introducing the characteristics and nature of panel data, the course covers a quick overview of linear models with exogenous covariates, linear models with endogenous variables, dynamic linear models, and some panel time series models. A brief introduction to the method of estimations technique is also included. The issues of panel model estimates are discussed throughout the course. Concepts are extensively illustrated using exercises and examples worked in E-VIEWS.

Course goal

By the end of the workshop, participants will have acquired detailed knowledge and extensive hands-on experience in:

- Explaining the important characteristics of the panel data models;
- Comparing and contrasting different types of panel data models;
- Performing panel data estimation using E-VIEWS software;
- Interpreting and discussing the results of panel model estimates; and
- Discussing various statistical considerations and limitations of the panel data models

Who should attend?

Academicians
Researchers
Research Analysts
Market Researchers
Government Practitioners
Post-graduate students

Facilitator's Profile

Both Trainings will be delivered by Dr Eng Yoke Kee. She is an Assistant Professor in the Faculty of Business & Finance, University Tunku Abdul Rahman, Malaysia. She obtained her Bachelor, Master of Science Degree and Ph.D from School of Economics and Management, University Putra Malaysia. Her research interests include applied macroeconomics and the application of econometrics analysis on economic issues. She has extensively used and have high substantial commands on statistical packages such as E-VEIWS, Gauss, Stata, Regression Analysis of Time Series (RATS), and Matlab in her research works as well as in handling statistical laboratory while teaching subject likes time series analysis and econometrics. Her articles have been published in International Review of Economics and Finance, Economics Letters, The North American Journal of Economics and Finance, Journal of the Asia Pacific Economy, among many other.

Course Content

- Overview on panel data structure and panel data model
- Panel data structure
- Panel Data Model
- Dynamic Panel Data Analysis (Panel GMM)
- Panel time series (unit root and cointegration)
- Review and case studies

Application software

E-VEIWS version 6 or 7

Course Pricing:

The course fee is RM350 for students and RM400 for other delegates; if a delegate registers for both trainings they will be given RM50 discount in total.

Price Includes:

Course attendance.
Full refreshments: lunch, two tea breaks.
Course lecture notes and training manual.
Complimentary parking.
Certificate of attendance.

For Further Information, Please Call Us @ Office : 03-2246 3372 / 3370 Mobile : 018-9115907