



# **TIME SERIES ECONOMETRICS FOR THE PRACTITIONER (E-VIEWS)**

## **Time Series Econometrics- I**

11 & 12 April 2014

**&**

## **Time Series Econometrics II**

18 & 19 April 2014

**AND**

# **PANEL DATA ECONOMETRICS (STATA)**

## **Panel Data Econometrics I**

2 & 3 May 2014

**&**

## **Panel Data Econometrics II**

9 & 10 May 2014

**Time:**

8.30 am– 5.30pm

**Venue:**

Wisma R&D,  
University of Malaya,  
50603 Kuala Lumpur

**Speaker:**

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

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

## **Facilitator**

### **Dr Eng Yoke Kee**

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 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-views, 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.

# TIME SERIES ECONOMETRICS FOR THE PRACTITIONER (E-VIEWS)

## Time Series Econometrics- I

11 & 12 April 2014

&

## Time Series Econometrics II

18 & 19 April 2014

### C O U R S E   D E S C R I P T I O N

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.

### C O U R S E   P R O G R A M

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

### C O U R S E   C O N T E N T S

#### TIME SERIES ECONOMETRICS- I

- Introduction on time series analysis
- Classical regression in the context of time series
- Non-stationary and unit root tests
- Single equation cointegration regression
- Single equation cointegration regression estimation
- Single equation cointegration regression estimation
- Enders and siklos (2001) threshold cointegration
- Testing for threshold cointegration

#### TIME SERIES ECONOMETRICS II

- Multivariate time Series: Vector Autoregressive model
- Building VAR Models
- Multivariate system Cointegration: Johansen Maximum Likelihood Procedure
- Testing multivariate cointegration test in VECM setting using E-Views
- Causality analysis in a VAR
- Building a VECM model and testing for causality test using E-Views
- Structural Analysis in a VAR
- Statistical inference in VAR with possibly integrated process

#### WHO SHOULD ENROL?

- Academicians
- Students
- Researchers
- Research Analysts
- Economist
- Market Researchers
- Government
- Practitioners

#### APPLICATION SOFTWARE

E-Views version 7 or 8.

# PANEL DATA ECONOMETRICS (STATA)

## Panel Data Econometrics I

2 & 3 May 2014

&

## Panel Data Econometrics II

9 & 10 May 2014

### 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 Stata.

### COURSE CONTENTS

#### PANEL DATA ECONOMETRICS- I (STATA)

- Overview on panel data structure and panel data model
- Panel data summary in stata
- Panel data methods overview
- Estimate your panel data regression using stata
- Comparison of estimators
- Static panel instrumental variable estimation
- Analysis of long panels

#### PANEL DATA ECONOMETRICS –II (STATA)

- Overview on panel data structure and panel data model
- Statics models
- Dynamic models I
- Dynamic models II
- Specification Test in DPD
- Autoregressive (AR) models
- Autoregressive (AR) models with exogenous variables

#### WHO SHOULD ATTEND?

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

#### APPLICATION SOFTWARE

Stata version 12 or 13.

#### PRICE INCLUDES:

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

#### GROUP REGISTRATION DISCOUNT

Group registration of five delegates will be given 10% discount. Discount is subject to registration for **Time Series Econometrics I & II OR Panel Data Econometrics I & II OR on Full Package**

**PROGRAMME FEE**

<b>THE FEE FOR BOTH EVENTS</b>	TIMES SERIES DATA ANALYSIS				
	Delegates	Time Series Econometrics- I	Time Series Econometrics II	Time Series Econometrics I & II	Discount on registration for both workshops
	Student	RM450	RM500	RM950	RM855 (10%)
	Others	RM500	RM550	RM1,050	RM1000 (5%)
	PANEL DATA ANALYSIS				
	Delegates	Panel Data Econometrics I	Panel Data Econometrics II	Panel Data Econometrics I & II	Discount on registration for both workshops
	Student	RM450	RM500	RM950	RM855 (10%)
	Others	RM500	RM550	RM1,050	RM1000 (5%)
	FULL PACKAGE				
	Delegates	Time Series Econometric I & II	Panel Data Econometric I & II	Time Series (I & II) AND Panel Data (I & II)	Discount on registration for both workshops
Student	RM900	RM900	RM1,800	RM1620 (10%)	
Others	RM1,000	RM1,000	RM2,000	RM1800 (10%)	
<b>PAYMENT METHOD</b>	<p>Payment is due prior to commencement of programme and must be made by :-</p> <ol style="list-style-type: none"> <li>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;</li> <li>Cash &amp; 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.</li> </ol> <p>a) Cheques by post must be addressed to:-</p> <p style="text-align: center;"><b>University of Malaya Malaysian Centre of Regulatory Studies (UMCoRS)</b> Level 13, Wisma R &amp; D, University of Malaya, Jalan Pantai Baharu 59990 Kuala Lumpur Malaysia</p> <p>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.</p> <p>Note;</p> <ul style="list-style-type: none"> <li>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;</li> <li>Any bank charges and/or expenses incurred must be borne by the payer</li> </ul> <p>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.</p>				
<b>CANCELLATION &amp; REFUND POLICY</b>	<p>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.</p>				

**REGISTRATION FORM**

**Workshop** : Time Series Econometrics For The Practitioner (E-VIEWS) ; Panel Data Analysis (STATA)  
**Time** : 8.30 am - 5.30 pm  
**Venue** : Wisma R&D University of Malaya, 59990 JalanPantai Baharu, Kuala Lumpur

To register, please download form from our website [www.umcors.um.edu.my](http://www.umcors.um.edu.my) and email / fax / send your form 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  
 Tel : 03 2246 3372 / 3370 / Mobile : 012-2100616 Fax : (603) 2246 3367 Email : [umcors@um.edu.my](mailto:umcors@um.edu.my)  
 Website : [www.umcors.um.edu.my](http://www.umcors.um.edu.my) Facebook : [www.facebook.com/UMCoRS](http://www.facebook.com/UMCoRS) Twitter : UMCoRS

Registration will be closed on 5 April 2014 for Time Series Econometrics I & II.

Registration will be closed on 1 May 2014 for Panel Data Econometrics I & II.



**TIME SERIES ECONOMETRICS FOR THE PRACTITIONER (E-VIEWS)  
& PANEL DATA ECONOMETRICS (STATA)**

**REGISTRATION FORM**

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**PARTICIPANTS' DETAILS**

	Name (Title)	Designation	Contact No.	Email
1.				
2.				
3.				
4.				
5.				

**COMPANY DETAILS**

Company / Organization Name : \_\_\_\_\_  
 Address : \_\_\_\_\_  
 \_\_\_\_\_

**CONTACT PERSON'S DETAILS**

Name : \_\_\_\_\_ Designation : \_\_\_\_\_  
 Tel No : \_\_\_\_\_ Fax No : \_\_\_\_\_  
 Email : \_\_\_\_\_

**PAYMENT MODE**

Payment mode (please tick where applicable) :

Cash       Cheque       L.O.

Invoice : Please send us the invoice with the details below :

Attention to : \_\_\_\_\_ Designation : \_\_\_\_\_  
 Address : \_\_\_\_\_  
 \_\_\_\_\_  
 Tel No : \_\_\_\_\_ Fax No : \_\_\_\_\_ Email : \_\_\_\_\_

To register, please download form from our website [www.umcors.um.edu.my](http://www.umcors.um.edu.my) and email / fax / send your form to :

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 Level 13, Wisma R & D, University of Malaya, Jalan Pantai Baharu, 59990 Kuala Lumpur, MALAYSIA

Tel : 03 2246 3372 / 3370 / Mobile : 012-2100616 Fax : (603) 2246 3367 Email : [umcors@um.edu.my](mailto:umcors@um.edu.my)  
 Website : [www.umcors.um.edu.my](http://www.umcors.um.edu.my) Facebook : [www.facebook.com/UMCoRS](http://www.facebook.com/UMCoRS) Twitter : UMCoRS

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