

Three Day Summer School

On

Advanced Panel Data Analysis with Stata

Date: 20th to 22nd May, 2024

Last Date to Apply: 14th May, 2024



Organized

by

Department of Economics

Faculty of Social Sciences

Jamia Millia Islamia

New Delhi-110025

About Us

JAMIA MILLIA ISLAMIA

Jamia Millia Islamia, an institution originally established at Aligarh in United Provinces, India in 1920 which later became a Central University by an Act of the Indian Parliament in 1988. In Urdu language, Jamia means ‘University’, and Millia means ‘National’.

The story of its growth from a small institution in the pre-independence India to a central university located in New Delhi—offering integrated education from nursery to research in specialized areas—is a saga of dedication, conviction and vision of a people who worked against all odds and saw it growing step by step. They “built up the Jamia Millia stone by stone and sacrifice by sacrifice,” said Sarojini Naidu, the nightingale of India. Jamia is a NAAC A++ accredited university and stands among top 3 universities in India in NIRF, 2022 and 2023.

DEPARTMENT OF ECONOMICS

The Department of Economics is one of the oldest Departments, established in 1971, under the Faculty of Social Sciences. The Department is highly reputed and well- recognized in the country for its Programmes, viz., Ph.D., M.A. (Economics), M.Sc. (BFA) and B.A. (Hons.), as it has always maintained high standards of the teaching-learning process. It has state-of-the-art Infrastructure including well equipped Computer Lab with latest tools such as SPSS, EViews, Stata, R, Python for handling, managing and analysis of data. The Department has completed its 50 glorious years of existence and Golden Jubilee of the Department was celebrated with much zeal and enthusiasm in 2022.

ABOUT THE SUMMER SCHOOL

Use of panel data for analysis lends much greater confidence and credence to conclusions drawn from empirical research. Owing to this use of panel data is increasingly becoming frequent in social and economic analysis. However, due to data limitations, use of panel data analysis remained limited to analysis of macroeconomy and Industrial sector in India till recently. However, panel data analysis is now increasingly becoming feasible for micro-economic analysis in Indian context. For instance, India Human Development Survey (IHDS) and CMIE’s Consumer Pyramids survey offers panel data setting for research in social, economic and demographic datasets. There are other surveys also which offers opportunity for panel data analysis on social and economic outcomes. So far researchers interested in conducting microeconomic analysis of social and economic variables often worked with cross-sectional data owing to nature of data available for analysis mainly through NSS

surveys. However, now they need to hone their skills at panel data as well since there are several new data sets that offer opportunity for use of such an analysis.

Broadly speaking, there are three types of data namely Time Series Data, Cross Sectional Data and Panel data. Panel data offers features and flexibility during analysis which allows researchers to draw conclusion with greater confidence compared to time series or cross sectional data. . However, capacity to use panel data effectively remains limited among young researchers because of limited number of universities offering training in panel data at master's level. This Summer School hopes to address that gap in a modes manner.

Therefore, this Summer School will focus on providing course participants with essential requirements of and understanding in panel data methodology. Moreover, it will focus on the theory as well as estimation of the Panel data modelling through Stata which will help the researchers and faculty members in their research.

Stata is a statistical software package developed by **StataCorp** which is convenient for undertaking various data related tasks for researchers like data organisation and wrangling of data, data visualization, production of descriptive statistics and model estimates. Therefore, the three day Summer School on Panel Data with Stata for research scholars form various Universities/research organization will address three important issues relating to capacity building among researchers i.e., familiarizing researchers with data sources that offer opportunity for panel data analysis. Various methodological and econometric issues involved in analysis of panel data and offering an opportunity for learners to develop their capacity in effectively using Stata.

OBJECTIVE OF THE SUMMER SCHOOL

This Summer School is designed to impart the practical knowledge on econometrics of Panel Data and its applications in empirical research. The intention of this Summer School is to introduce the participants to the analytical framework of Panel Data along with basic skills for data wrangling in Stata. Further, the Summer School will also focus post-estimation generation of summaries and visualisation of model results so that researchers can develop persuasive arguments during the description of their model results.

This Summer School aims to cover a wide range of methodologies for panel data suitable for different types of data generation processes with an aim to provide researchers with comprehensive understanding of appropriateness of different methods under different circumstances or data generation processes. The Summer School will be beneficial to research scholars, academicians, policy makers and industry personnel etc.

TOPICS TO BE COVERED IN THE SUMMER SCHOOL

- 1. Problems and Issues of OLS in Regression**
- 2. Introduction to Panel Data**
- 3. Static Panel Data Model**
 - Pooled Model
 - First-Difference Model
 - Fixed Effect Model
 - Random Effect Model
- 4. Dynamic Panel Data Model**
 - Endogeneity and Other Biases
 - Instrumental variables
 - Generalized Method of Moments
- 5. Hands-on Practice and Case Study**

RESOURCE PERSONS

Resources persons are faculty members having reputation for use and analysis of panel data from the reputed universities and Institutions.

TARGET PARTICIPANTS

- Research Scholars in Economics and other related fields of Social Sciences
- Teachers in Colleges and Universities
- Professionals frequently analysing social economic and financial data such as Bankers and executives in social and corporate sectors

SELECTION OF PARTICIPANTS

The screening committee will be selecting the participants on the basis of first come first served basis. The decision of the committee on the selection of the participants will be final and binding. The participants, attending the Summer School will not be provided any TA/DA. The participants will be provided certificates on successful completion of the Summer School. Participants are expected to have basic knowledge of Statistics, Econometrics and computers.

Total number of seats in the Summer School is 45.

Interested participants may apply using the online Google form provided at

<https://forms.gle/rUGpS5btA4DFAHTi9> on or before 14th May, 2024.

Selected candidates will be intimated by 15th May, 2024.

Email for contact: events.economics@jmi.ac.in

REGISTRATION DETAILS

Selected candidates must pay registration fee and complete the registration on or before 16th May, 2024. Registration link will be shared on 15th May, 2024. Applicants are advised to deposit the course fee by NEFT/RTGS/IMPS. Participants are also advised to make their own arrangements of travel, food and boarding/lodging. However, the organizers will provide tea, snacks and lunch during the programme.

Registration Fee

Categories	Registration Fee has to be paid on or before 16 th May 2024
	Fee
Research Scholar	Rs. 1999
Academician	Rs. 3499
Government Official/ Corporate People	Rs. 4999

ACCOMMODATION

On request, we can explore the possibility to provide subsidized accommodation in the University guest house/SRK hostel depending on the availability. Cost towards accommodation (boarding/lodging) will be borne by the participants. Please note that no request for fee reduction or fee waiver will be entertained.

Summer School Director
Prof. Asheref Illiyan
Head, Dept. of Economics
Jamia Millia Islamia
New Delhi, 110025

Organising Secretaries
Dr. Md. Zakaria Siddiqui
Dr. Vasim Akram
Dr. Mohammad Kashif Khan
Dept. of Economics
Jamia Millia Islamia
New Delhi, 110025