



Gokhale Institute of Politics and Economics

Pune 411004

Faculty Development Programme in Econometrics and Game Theory

(May 23 – June 7, 2017)

Date	Session	Tentative Topics
Resource Persons		
Prof. Vijayamohan Pillai		
<i>Professor, Centre for Development Studies, Thiruvananthapuram</i>		
Day 1 (May 23, 2017)		Introduction to Econometrics
10:00 – 11.30 AM	Session I	Classical Regression Equation Model
12.00-1.30 PM	Session II	Relaxing the Assumptions of the Classical Model
3.00 – 5.00 PM	Session III	Computer Lab
Day 2 (May 24, 2017)		Model for Discrete Choice
10:00 – 11.30 AM	Session I	Model for Binary Choice
12.00-1.30 PM	Session II	Estimation and Inference in Binary Choice Models
3.00 – 5.00 PM	Session III	Computer Lab
Day 3 (May 25, 2017)		Model for Discrete Choice
10:00 – 11.30 AM	Session I	Bivariate and Multivariate Probit Model
12.00-1.30 PM	Session II	Logit Models for Multiple Choices
3.00 – 5.00 PM	Session III	Computer Lab
Day 4 (May 26, 2017)		Limited Dependent Variable and Duration Model
10:00 – 11.30 AM	Session I	Censored Data Model
12.00-1.30 PM	Session II	Models for Duration Data
3.00 – 5.00 PM	Session III	Computer Lab
Prof. B Kamaiah		
<i>Professor & Dean, School of Economics, Central University of Hyderabad, Hyderabad</i>		
Day 5 (May 29, 2017)		Time Series Model
10:00 – 11.30 AM	Session I	Introduction to Time Series Data
12.00-1.30 PM	Session II	Dynamic Regression Models
3.00 – 5.00 PM	Session III	Computer Lab
Day 6 (May 30, 2017)		Time Series Model
10:00 – 11.30 AM	Session I	Autoregressive Distributed Lag Models and Vector Auto Regression
12.00-1.30 PM	Session II	Stationary Stochastic Model
3.00 – 5.00 PM	Session III	Computer Lab
Day 7 (May 31, 2017)		Time Series Model
10:00 – 11.30 AM	Session I	Non Stationary Process and Unit roots
12.00-1.30 PM	Session II	Cointegration
3.00 – 5.00 PM	Session III	Computer Lab

Prof. Swapnendu Banerjee*Professor, Department of Economics, Jadavpur University, Kolkata*

Day 8 (June 1, 2017)		
10:00 – 11.30 AM	Session I	Static Game of Complete Information Basic Theory and Applications
12.00-1.30 PM	Session II	Advanced Theory: Mixed Strategy
3.00 – 5.00 PM	Session III	Advanced Theory: Mixed Strategy
Day 9 (June 2, 2017)		
10:00 – 11.30 AM	Session I	Dynamic Games of Complete and Perfect Information
12.00-1.30 PM	Session II	Dynamic Games of Complete and Perfect Information
3.00 – 5.00 PM	Session III	Dynamic Games of Complete but Imperfect Information
Day 10 (June 3, 2017)		
10:00 – 11.30 AM	Session I	Static Games of Incomplete Information Theory: Static Bayesian Games and Bayesian Nash Equilibrium
12.00-1.30 PM	Session II	Application: Static Bayesian Games and Bayesian Nash Equilibrium
3.00 – 5.00 PM	Session III	Introduction to Dynamic Games of Incomplete Information

Prof. K R Shanmugam*Professor and Director, Madras School of Economics, Chennai*

Day 11 (June 5, 2017)		
10:00 – 11.30 AM	Session I	Model for Panel Data Introduction to Panel Data Econometrics
12.00-1.30 PM	Session II	Panel Data Econometrics (Fixed Effects, Random Effects)
3.00 – 5.00 PM	Session III	Computer Lab
Day 12 (June 6, 2017)		
10:00 – 11.30 AM	Session I	Model for Panel Data Dynamic Panel Data Models
12.00-1.30 PM	Session II	Dynamic Panel Data Models
3.00 – 5.00 PM	Session III	Computer Lab
Day 13 (June 7, 2017)		
10:00 – 11.30 AM	Session I	Model for Panel Data Non Spherical Disturbance and Robust Covariance Estimation
12.00-1.30 PM	Session II	Covariance Structures of pooled Time-Series Cross Sectional Data
3.00 – 5.00 PM	Session III	Computer Lab

1. 11.00 -11.30 Tea Break and 1.30 to 3.00 Lunch Break
2. For computer lab session, participants are requested to bring their own laptop loaded with EViews and STATA software.