VIT
Vellore Institute of Technology
(Deemed to be University under section 3 of UGC Act, 1956)

Knowledge | Innovation | Excellence

THREE-DAY HANDS-ON WORKSHOP

Beyond the Basics: Advanced Time Series and Panel Data Econometrics

From Theory to Practice: Time Series, Panel Data and Difference-in-Differences (DiD) Techniques



DATES
25–27 November 2026

DAILY SESSIONS
10:00 AM–1:00 PM
2:00 PM–5:00 PM

MODE
Hybrid
Offline preference

BUILD YOUR RESEARCH TOOLKIT

A practical, research-focused programme for faculty members and research scholars seeking to strengthen their applied econometric skills using R.

01
TIME SERIES
Stationarity, ARIMA, forecasting, quantile regression, QARDL and nonlinear ARDL

02
ADVANCED DYNAMICS
Advanced GARCH, VAR, TVP-VAR, QVAR and quantile connectedness

03
PANEL & CAUSALITY
Panel models and Difference-in-Differences (DiD)

ORGANISED BY
Department of Commerce
School of Social Sciences and Languages
VIT Vellore Campus

REGISTRATION PORTAL
https://events.vit.ac.in/event/001264

VIT AT A GLANCE

NURTURING SKILLS FOR REAL-WORLD CHALLENGES



ABOUT US

VIT stands as a benchmark of excellence in higher education, seamlessly blending academic rigour with innovation and global exposure. Renowned for its industry-aligned curriculum, world-class infrastructure and vibrant multicultural campus, VIT nurtures not just scholars but future-ready leaders.

The institution's unwavering commitment to research, technological advancement and holistic student development creates an environment where ideas flourish and ambitions take shape. With a strong emphasis on excellence, integrity and impact, VIT continues to shape minds that drive progress and transform the world.

VIT features in the QS World University Rankings by Subject 2026, with ranked subjects spanning engineering, sciences, agriculture and business — including Statistics & Operational Research (251–275 globally; 8th in India) and Business & Management Studies (451–500; 23rd in India).

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QS WORLD UNIVERSITY RANKINGS
BY SUBJECT 2026

ALL RANKED SUBJECTS

Subject	World Rank	India Rank
Chemical Engineering	201-250	8
Civil Engineering	201-275	8
Physics	251-300	8
Chemistry	251-300	9
Statistics & Operational Research	251-275	8
Biological Sciences	301-350	7
Agriculture	401-475	12
Business & Management Studies	451-500	23



SCHOOL OF SOCIAL SCIENCES AND LANGUAGES (SSL), VIT

SSL at VIT plays a vital role in fostering critical thinking, communication skills and a deep understanding of society and culture. The School comprises four departments and offers a diverse range of programmes in disciplines such as commerce, economics, languages and the social sciences, including a Master of Social Work (MSW).

These programmes equip students with both analytical and interpersonal competencies. SSL emphasises holistic development, interdisciplinary learning and global perspectives, preparing students to excel in a dynamic and interconnected world.

DEPARTMENT OF COMMERCE, VIT

The Department of Commerce at VIT offers industry-oriented programmes including B.Com (General), B.Com in Financial Technology, B.Com in Banking and Capital Markets (in collaboration with NSE) and B.Com in Business Process Services (in collaboration with TCS). It also collaborates with ACCA, providing global professional exposure, and offers a Ph.D. programme in Commerce.

The department emphasises practical learning and skill development to prepare students for successful careers in the business world, while fostering research, innovation and critical thinking. Supported by experienced faculty and strong industry linkages, it provides a dynamic and enriching learning environment, and promotes advanced research skills through workshops such as this one.

PROGRAMME OVERVIEW

This three-day hands-on workshop introduces participants to applied time-series analysis, panel-data methods and Difference-in-Differences (DiD) using R. Through guided examples and practical implementation, participants will develop skills to apply econometric methods to real-world research questions.

RESOURCE PERSON



Dr. Mikhlesh Prasad Yadav

Assistant Professor, Indian Institute of Foreign Trade (IIFT), Kakinada Campus

Dr. Mikhlesh Prasad Yadav has over 15 years of teaching experience. He has published 74 research papers in ABDC, ABS, Web of Science and Scopus-indexed journals, including 14 in ABDC-A journals. He serves as guest editor for reputed Scopus-indexed journals and has delivered 200+ workshop and FDP sessions at leading B-Schools.

KEY FEATURES

- Hands-on R training and practical examples
- Guided implementation of econometric methods
- Interactive sessions and doubt resolution
- Applications for academic and applied research

WORKSHOP SCHEDULE

DAY 1 | 25 NOVEMBER 2026 | TIME SERIES ANALYSIS – I

Stationarity, Forecasting using ARIMA, Diagnostic checking, Quantile Regression

DAY 2 | 26 NOVEMBER 2026 | TIME SERIES ANALYSIS – II

SESSION 1 | 10:00 AM–1:00 PM

- GARCH models and volatility analysis
- Advanced GARCH with symmetrical and asymmetrical volatility modelling
- Forecasting with GARCH

SESSION 2 | 2:00 PM–5:00 PM

- Multivariate time series, VAR and impulse response
- TVP-VAR
- Quantile VAR (QVAR) and quantile connectedness
- Hands-on implementation in R

DAY 3 | 27 NOVEMBER 2026 | PANEL DATA & DiD TECHNIQUES

SESSION 1 | 10:00 AM–1:00 PM

- Panel-data fundamentals
- Fixed- and random-effects models
- Model selection and diagnostics

SESSION 2 | 2:00 PM–5:00 PM

- Difference-in-Differences (DiD)
- Robustness checks
- Hands-on implementation in R

Organising Committee

CHIEF PATRON

Dr. G. Viswanathan, Chancellor, VIT

PATRONS

Dr. Sankar Viswanathan, Vice President, VIT
Dr. Sekar Viswanathan, Vice President, VIT
Dr. G.V. Selvam, Vice President, VIT
Dr. Sandhya, Executive Director, VIT
Ms. Kadambari S. Viswanathan, Assistant Vice President, VIT

CO-PATRONS

Dr. V.S. Kanchana Bhaaskaran, Vice Chancellor, VIT Vellore
Dr. Partha Sharathi Mallick, Pro Vice Chancellor, VIT Vellore
Dr. T. Jayabarathi, Registrar, VIT Vellore

CONVENOR

Dr. V. Selvam, Dean, School of Social Sciences and Languages (SSL)

CO-CONVENORS

Dr. Sarika Gupta, Associate Dean, SSL
Dr. Usha S, Head, Department of Commerce

FACULTY COORDINATORS

Dr. Mohsin Khan, Department of Commerce
Dr. Faisal Usmani, Department of Commerce

REGISTRATION & PARTICIPATION

Mode: Hybrid; preference to offline participants.

Fee: Research scholars ₹1,200 | Faculty members ₹1,500

Refreshments and lunch will be provided to offline participants.

Limited to 60 participants — first come, first served.

Register: https://events.vit.ac.in/event/001264

SCAN TO REGISTER

Contact: mohsin.khan@vit.ac.in • faisal.usmani@vit.ac.in