Schedule for Quantitative Methods for Social Sciences

Morning Session: 8-30 to 12:00
Lunch/prayer break: 12:00 to 2:00
Evening Session: 2:00 to 5:30

The lecture Session will be arranged separately for male and female students, same instructor will teach his topics at the two campuses at two different times. Only opening and closing session will be via virtual classroom.

Topic	Instructor	Male Campus		Female Campus		Remarks
		Date	Time	Date	Time	
Opening Lecture Introduction of IIIE, Purpose of Workshop, Nature of Econometrics, Weaknesses and Strengths of Current Econometric Practice.	Dr. Asad Zaman	20-June	Morning	20-June	Morning	Virtual Classroom
Exploratory Data Analysis Quartiles, Boxplots, CDF, Outliers, Skewness kurtosis etc.	Asad-ul-Islam Khan	20-June	Evening	21-June	Morning	
Regression Analysis I Back Ground of OLS Regression, Calculating Regression in various statistical Softwares including Excel, E-view, PcGive, Interpreting Regression Results	Dr. Atiq-ur-Rehman	21-June	Morning	20-June	Evening	
Dummy Variables Trend and Intercept dummy Multiple Dummies, Dummies and structural breaks, interaction dummies	Dr. Mumtaz Ahmed	22-June	Morning	21-June	Evening	
Stationarity Its importance, Implications AR models and Stationarity, Spurious Regression	Dr. Atiq-ur-Rehman	21-June	Evening	22-June	Morning	
General to Specific Modeling Features of G2S modeling, it Merits over the rival strategies and application procedures	Dr. Arshad Ali Bhatti	22-June	Evening	23-June	Morning	
Financial Time Series Modeling ARCH, GARCH, GJR Models, ARCH in mean	Dr. Abdul Rashid	23-June	Morning	23-June	Evening	
Models for Categorical Variables Logit, Probit, Multinomial Logit, Probit Poisson and Negative Binomial Models	Dr. Hamid Hassan	24-June	Morning	24-June	Evening	
Time Series Models Autocorrelation, Time Series Model as a consequence of autocorrelation, Estimating ARDL Model	Irfan Malik	24-June	Evening	24-June	Morning	
Unit Root Testing Unit Root Tests, lag and trend specification, Detrending based tests and their properties	Dr. Saqib Manzoor	25-June	Morning	25-June	Evening	
Regression Analysis II OLS Assumptions, Testing Assumptions of OLS model, Testing for Heteroskedeasticity, Testing for autocorrelation.	Dr. Mumtaz Ahmed	23-June	Evening	22-June	Evening	

Financial Time Series II Testing integration between financial time series, Introduction to Multivariate GARCH modeling	Dr. Abdul Rashid	25-June	Evening	25-June	Morning	
Cointegration Testing Engle Granger 2-step procedure, Johansen cointegration, Bound Testing Approach, ECM and VECM	Dr. Eatzaz Ahmed	26-June	Morning	26-June	Morning	VC Room
Closing Ceremony Concluding Remarks	Dr. Asad Zaman	26-June	Evening	26-June	Evening	VC Room