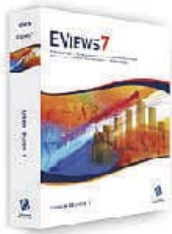**East Asia Training & Consultancy Pte Ltd**
Head Office: Singapore
Regional Offices: Malaysia, Indonesia, Thailand, Philippines, Vietnam, Hong Kong, Bahrain
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Econometrics Using EViews

3 - day Professional Development Workshop

Contents

East Asia Training & Consultancy Pte Ltd invites you to attend a three-day professional workshop, covering the use of econometrics with the latest EViews, the well-known econometrics software package developed by Quantitative Micro Software (USA).

About EViews

"EViews provides sophisticated data analysis, regression, and forecasting tools on Windows-based computers. With EViews you can quickly develop a statistical relation from your data and then use the relation to forecast future values of the data. Areas where EViews can be useful include: scientific data analysis and evaluation, financial analysis, macroeconomic forecasting, simulation, sales forecasting, and cost analysis." (EViews User's Guide, p.5)

Course Programme

Do your statistical and econometric skills need a tune-up?

Are you looking for simple user-friendly software to implement the more sophisticated techniques you have studied or read about?

This 3 - day workshop provides a selective review of basic econometric concepts, their application in economics and finance and their implementation using the EViews software program. Topics cover include ARMA modelling and forecasting, vector autoregressive model and impulse response analysis, cointegration and error-correction model estimation, and ARCH / GARCH modelling of financial volatility. Case studies are drawn from actual up-to-date research in economics and finance. The approach is 'hands on' and interactive, with the instructor discussing relevant concepts and then illustrating in EViews with participants replicating each step at their own PCs.

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Who Should Attend

The course is aimed at Economic Researchers, Model Builders; Financial Modellers, Arbitrage Traders; Quantitative Investment Analysts, Traffic Modellers, Energy Load Forecasters, University Instructors, Statisticians, Budget Analysts, Financial Analysts, Market Researchers, Currency & Interest Rates Strategists and Policy Planners & Researchers.

Fee

The fee includes extensive course materials and databases, morning and afternoon tea/coffee breaks with refreshments, luncheons and opportunities to network with researchers and forecasters from different industries throughout Asia. Further instructions will be sent to confirmed participants.

This is a "hands-on" workshop. Delegates are required to bring your laptops with Eviews installed.

Registration

The number of participants is restricted. Please register early to guarantee your place. Please email your completed registration form to us to reserve your seat. If you need assistance in locating hotel accommodation in the area, please contact us at eviews@eastasiatc.com.sg.

MAS Financial Sector Development Fund (FSDF)

Participants may be eligible for Financial Sector Development Fund (FSDF) support on a case by case basis. Interested applicants should submit their applications to the FSDF Secretariat directly. For enquiries, please contact the FSDF secretariat at 65- 6229 9396 or via email at fsdf@mas.gov.sg.

Course Outline (subject to minor changes)

Day 1: Linear Model

Morning Session

- Basic estimation and inference using EViews.
- Testing procedure for heteroskedasticity or serial correlation in error term

Tea Break

Application: wage model / housing price model

Lunch

Afternoon Session

- Heteroskedasticity or serial correlation robust standard error
- Instrumental Variable (IV) Estimation (two-stage least squares estimation)

Tea Break

Applications: wage model / housing price model

Day 2: Time Series

Morning Session

- Covariance stationarity and strict stationarity
- AR and MA processes, martingale difference sequence

Tea Break

Application: ARMA modeling of macroeconomic time series

Lunch

Afternoon Session
- Information criteria, Lyung-Box test
- Unit root tests

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Tea Break

Applications: ARMA modeling of macroeconomic time series

Day 3: ARCH / GARCH models

Morning Session

- Time series properties of ARCH/GARCH processes
- Various ARCH-type models

 Tea Break

Application: Modeling volatility of financial time series such as stock return or exchange rate return.

Lunch

Afternoon Session

- Estimation of ARCH/GARCH models
- Specification issue

Tea Break

Application: Modeling volatility of financial time series such as stock return or exchange rate return.

- **General Notes**
    - All sessions will have 45 minutes of discussion on the topic and Eviews functions and 45 minutes of hands-on tutorial with data sets.

    - The data sets discussed in the examples will be provided. However, participants are encouraged to bring their own data sets.

    - All case studies and examples will use real data sets, which were taken from financial and econometric applications.