ENSCON '19 INTERNATIONAL CONGRESS OF ENERGY ECONOMY AND SECURITY

ENSCON'19-Autumn | 8-9-10 November 2019
İstanbul Kozyatağı Hilton Hotel
www.enscon.org

Time Series Workshop
November 8, 2019

9.00a.m. – 12.00

Lecturer: Prof. Dr. Muhammad Shahbaz

Topic: How to Write a Paper for Quality Journal

- How to write an introduction with research contributions
- How to write a critical literature review to contribute to the gap in the selected field
- Why we chose a relevant research methodology for empirical analysis
- How to interpret empirical results attractively
- How to conclude research paper with possible policy implications
- How to portray future research directions

Coffee Break 12.00 a.m. – 1.00 p.m.

1.00 p.m. – 6.00 p.m.

Lecturer: Prof. Dr. Tolga Omay

- *Nonlinear Time Series i.e. Time-Varying ARDL;*
- *TAR, STAR and Markov Switching Models;*
- *Identification, Estimation and Misspecification Tests for STAR Models;*
- *Nonlinear Unit Root tests Theory and Application i.e. the SOR Unit Root Test;*
- *Nonlinear Cointegration Test: Residual Based and Error Correction Based;*
- *Nonlinear Causality Tests;*

Data

- *Time-Series Data: Energy Consumption, GNP, PPP, and Interest Rate*
- *Panel Data: Energy Consumption and GNP*

Software (s):

- *Regression analysis for time series RATS will be used with a brief instruction to programming.*

****** Please write an email to ensconinformation@gmail.com for Time Series workshop application***