

**NISM** NATIONAL INSTITUTE OF  
SECURITIES MARKETS  
An Educational Initiative of SEBI



**55<sup>th</sup>**

# ANNUAL CONFERENCE

OF THE INDIAN ECONOMETRIC  
SOCIETY (TIES)

January 08-10, 2019  
NISM Campus, Patalganga



## About TIES

TIES Conference is a renowned platform for economists and econometricians to have a dialogue on major issues in the subject as also present their findings. This Conference also encourages young to present their research outcomes and sharpen their analytical abilities. The Mumbai School of Economics and Public Policy (Autonomous) (MSEPP) in collaboration with the National Institute of Securities Management (NISM) is organizing the conference during January 8-10, 2019 at the NISM Patalganga campus. The aim of the Conference is to promote good quality and meaningful publications in A rated and peer reviewed journals. It is worth noting that almost 20 percent of the papers presented at the Annual TIES Conference get accepted in 'A' rated journals.

Conference website: [www.nism.ac.in/TIES](http://www.nism.ac.in/TIES)

## About NISM

The National Institute of Securities Markets (NISM) is a public trust established in 2006 by the Securities and Exchange Board of India (SEBI), the regulator of the securities markets in India. The institute carries out a wide range of capacity building activities at various levels aimed at enhancing the quality standards of and increase the participation in the securities markets. The institute's six schools of excellence and the National Centre for Financial Education works in synergy towards professionalized securities markets. School for Securities Information and Research (SSIR) is one among the six schools of NISM.

The vision of SSIR is "To be a hub of knowledge initiatives for playing a strategic role in quality enhancement and capacity building, for transforming the Securities Markets in India and the Asia-Pacific Region."

SSIR conducts policy related research in the field of financial markets, the innovative financial instruments, new regulation and introduction of new products and the issues in the existing regulations in financial markets are the key areas of SSIR to work on. The school also conducts policy forums in the related areas of Capital markets. The school receives research projects from SEBI, RBI, Ministry of Finance, Ministry of Commerce and Industry etc. The school welcomes young scholars as a visiting scholar or research associate to work on some specific areas of Finance. The activities of the school include bringing out the working paper series of the school, an international journal in the areas of capital markets, national and international conferences, research methodology workshops, Financial Econometrics workshops and workshops on financial computing using R and Python.

## About MSEPP

The Mumbai School of Economics and Public Policy (Autonomous), previously known as the Department of Economics, University of Mumbai is among the oldest Post Graduate Teaching Department of Economics in the country and was established in 1921. The School has been recognized as a Centre of Advanced Study (CAS) by the UGC since 1963 and has recently been awarded with CAS VI. Since 2006, the School has been granted academic autonomy. The members of the School are actively involved in teaching, research and policy advice to local bodies, state government as well as various bodies of the Government of India.

# Programme Schedule

## Speakers



**Prof. Shashanka Bhide,**

Director, Madras Institute of Development Studies, Chennai.  
(Conference President)

## HIGHLIGHTS OF THE CONFERENCE

- Lectures by the leading Indian Econometricians in their fields of specialization
- Knowledge sharing with well-known economist during the conference.
- Special session on Maharashtra economy.
- Special sessions on machine learning, big data and Bayesian econometrics
- Pre-conference workshop on data visualization and modelling with R

Pre-Conference Workshop will be held from 11.00 am to 5.00 pm on the January 7, 2019 at the venue on Data Visualization and Modelling with R will be conducted on January 7, 2019 between 11 a.m to 5 p.m. at the Conference Venue.

A maximum of 50 participants will be registered for the Workshop. Registration will be open only to those participants whose paper has been accepted for the 55th TIES and will be on a first cum first serve basis. Interested participants should send a mail with the subject line Pre-Conference Workshop on or before December 20, 2018, 5 p.m. at [conferenceties@gmail.com](mailto:conferenceties@gmail.com)

Pre-requisite: Participants must bring their own laptop loaded with R.

## PAPER SUBMISSION

The Society welcomes research papers that fall in the broader area of quantitative economics. All those who are interested in submitting papers for the Conference should send the softcopy of the full paper and the abstract (300 words) to Dr K Shanmugan (email: [treasureties@gmail.com](mailto:treasureties@gmail.com)) Convenor, Programme Committee and one copy to Secretary at [tiessecretary@gmail.com](mailto:tiessecretary@gmail.com). More information about the society can be obtained at [www.tiesindia.net](http://www.tiesindia.net).

The last date for submission of papers is 15th November 2018. Communication about the acceptance of papers will be conveyed to the authors by the end of November 2018

# REGISTRATION

The registration fee for the 55th TIES Conference is Rs. 2500/- for other participants and Rs. 2000/- for life members. Accommodation will be provided to ONLY ONE outstation author per accepted paper. The Online registration link and online payment gateway will be activated on the conference website by the first week of December after the communication of acceptance of papers. Attendance and participation is restricted to the authors of accepted papers.

Registration Fees will have to be paid (after acceptance of papers is conveyed) using NEFT/RTGS or any equivalent method to the following bank account: Bank Details will be uploaded shortly Registering authors will be required to send the UTR number after Bank Transfer along with a scanned copy of the payment receipt (if any) to [conferenceties@gmail.com](mailto:conferenceties@gmail.com).

Registering authors have to provide exact arrival and departure details to [conferenceties@gmail.com](mailto:conferenceties@gmail.com) after the payment of registration fees.

**The last date for registration will be December 20, 2018.**

**Spot registrations are not possible.**

**Note: Registration fee is non-refundable.**

# ACCOMMODATION

Accommodation at the Patalganga campus is limited and twin sharing accommodation will be provided on a first cum first serve basis only to those participants who have registered on or before December 20, 2018. Accommodation will be available from the morning of January 7, 2019 and only up to noon of January 11, 2019. Any participant wishing to stay prior to or beyond these dates will have to make their own private arrangements.

## CONTACT

Related to Paper Submission

Dr K Shanmugan (email: [treasurerties@gmail.com](mailto:treasurerties@gmail.com)) Convenor, Programme Committee and one copy to Secretary at [tiessecretary@gmail.com](mailto:tiessecretary@gmail.com).

Accommodation

Local Organizing Secretaries – Prof. Neeraj Hatekar and Prof. Latha Chari at [conferenceties@gmail.com](mailto:conferenceties@gmail.com)