



## AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

Course Title		Econometry II							
Course Code		ECO306		Course Level		First Cycle (Bachelor's Degree)			
ECTS Credit	6	Workload	150 ( <i>Hours</i> )	Theory	3	Practice	0	Laboratory	0
Objectives of the Course		The students learn the main concepts of econometric theory and methods of analysis. They will learn how to use them in examining economic processes and understand methods, ideas, results and conclusions that are related to economics.							
Course Content		Rules, Introduction, Definitions, Heteroscedasticity, Multicollinearity, Models with Dummy Variables, Qualitative Regression Models: Logit and Probit Models, Time Series Econometrics: Basic Concepts, The Unit Root Problem. Spurious Trends and Regressions.							
Work Placement		N/A							
Planned Learning Activities and Teaching Methods				Explanation (Presentation), Demonstration, Discussion, Case Study, Individual Study, Problem Solving					
Name of Lecturer(s)		Lec. Zümre ÖZDEMİR GÜLER							

### Prerequisites & Co-requisites

ECTS Requisite	85
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### Assessment Methods and Criteria

Method	Quantity	Percentage (%)
Midterm Examination	1	40
Final Examination	1	70

### Recommended or Required Reading

1	Ramu RAMANATHAN, Introductory Econometrics with Applications, 2001.
2	Damodar N. GUJARATI, Temel Ekonometri, Çev. Ümit Şenesen, Gülay Günlük Şenesen, Literatür Yayıncılık, İstanbul, 2009.

Week	Weekly Detailed Course Contents	
1	Theoretical	Rules, Introduction, Definitions
2	Theoretical	Multicollinearity
3	Theoretical	Heteroscedasticity
4	Theoretical	Otocorrelation
5	Theoretical	Model Specification
6	Theoretical	Simultaneous Models I
7	Theoretical	Simultaneous Models II
8	Intermediate Exam	Midterm Examination
9	Theoretical	Models with Dummy Variables I
10	Theoretical	Models with Dummy Variables II
11	Theoretical	Qualitative Regression Models: Logit and Probit Models
12	Theoretical	Time Series Econometrics: Basic Concepts
13	Theoretical	Stochastic Process. Time Series as a Discrete Stochastic Process, Stationarity
14	Theoretical	The Unit Root Problem. Spurious Trends and Regressions, Co-integration and Error Correction Model
15	Theoretical	General Assessment
16	Final Exam	Final Examination
17	Final Exam	Final Examination

### Workload Calculation

Activity	Quantity	Preparation	Duration	Total Workload
Lecture - Theory	14	0	3	42
Individual Work	14	0	4	56
Midterm Examination	1	20	1	21



Final Examination	1	30	1	31
Total Workload (Hours)				150
[Total Workload (Hours) / 25*] = ECTS				6
*25 hour workload is accepted as 1 ECTS				

### Learning Outcomes

1	Compares econometric estimation methods.
2	Analyses by applying different econometric models such as analyses of logit/probit, time series and panel data.
3	Comprehends econometric analysis results economically.
4	To be able to define economic theory by applying advanced and advanced techniques in econometric modeling.
5	To be able to define expectations with dynamic econometric models.

### Programme Outcomes (Economics)

1	It defines and evaluates the basic economic concepts, theories, and methods.
2	It offers a basic level of policy proposals towards current economic problems.
3	It analyzes in the context of economic and social events in a historical perspective.
4	It explains the role of economic actors (such as government, company, or household) in the economy.
5	It follows national and international economic indicators and developments and it uses economic knowledge and methods in different areas.
6	It provides methods, tools and techniques necessary for the modelling and analysis of economic data and evaluates outcomes accordingly.
7	It defines economic systems, decision-making, policies and problems and it provides feedback about them.
8	It benefits from other disciplines that contribute to economic basis and holds a basic knowledge of these disciplines.
9	It explains and comments on economic growth, development and productivity problems on basic grounds.
10	It provides sufficient know-how in sub-branches such as public economics, industry, agriculture, environment and natural resources, labor, knowledge and ownership of the economy, international finance, money, in political economy and econometrics.
11	It defines and evaluates the concept of business on basic grounds.
12	It provides a sufficient level of legal know-how that may be demanded from high skill labor in both public and private sectors.
13	It defines the role of innovation, creativity and technology in the dynamic global economy.
14	It shows skills that will be useful for future employment opportunities and the working environment.
15	It considers science as a rational individual with professional and ethical responsibility.

### Contribution of Learning Outcomes to Programme Outcomes 1:Very Low, 2:Low, 3:Medium, 4:High, 5:Very High

	L1	L2	L3
P1	4	4	4
P5	4	4	4
P6	5	5	5
P7	4	4	4
P10	3	4	3

