



## AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

Course Title		Applied Econometrics							
Course Code		ECO414		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		This course aims to introduce students to applied econometrics including basic techniques in regression analysis and other estimation techniques. After a review of some aspects of the linear model we will consider systems of linear equations, instrumental variable estimation, and simultaneous equation models. The focus will then shift to discrete choice models, censored regression models and survival/duration models. Throughout we will try to emphasize the essential interplay between econometric theory and economic applications.							
Course Content		Applications with Stata, OLS method and Hypothesis testing.							
Work Placement		N/A							
Planned Learning Activities and Teaching Methods				Explanation (Presentation), Demonstration, Discussion, Individual Study, Problem Solving					
Name of Lecturer(s)									

### Prerequisites & Co-requisites

ECTS Requisite	120
----------------	-----

### Assessment Methods and Criteria

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

### Recommended or Required Reading

1	Damodar N. GUJARATI, Temel Ekonometri, Çev: Gülay Şenesen, Ümit Şenesen, Literatür Yayınları, İstanbul, 2009.
2	James H. STOCK-Mark W. WATSON, Ekonometriye Giriş, Çev. B. Saraçoğlu, Eflatun Yayınevi, İstanbul, 2011.

Week	Weekly Detailed Course Contents	
1	Theoretical	OLS Method
2	Theoretical	OLS method and Hypothesis testing
3	Theoretical	Multiple Regression Models and Hypothesis Testing
4	Theoretical	Functional Forms
5	Theoretical	Introduction to Stata
6	Theoretical	Applications with Stata
7	Theoretical	Variations From The Basic Assumptions: Multicolliniarity
8	Intermediate Exam	Midterm Examination
9	Theoretical	Variations From The Basic Assumptions: Normal Distribution
10	Theoretical	Variations From The Basic Assumptions: Constant Variance
11	Theoretical	Variations From The Basic Assumptions: Autocorrelation
12	Theoretical	Applications with Stata
13	Theoretical	Applications with Stata
14	Theoretical	Applications with Stata
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	5	70
Midterm Examination	1	15	1	16



Final Examination	1	21	1	22
Total Workload (Hours)				150
[Total Workload (Hours) / 25*] = ECTS				6
*25 hour workload is accepted as 1 ECTS				

### Learning Outcomes

1	Has an opportunity to learn the basic statistical and econometrical issues.
2	Is able to make an econometrical model.
3	Is able choose the appropriate method to estimate model.
4	Tests the hypothesis and estimate by software programs.
5	Interprets the results.

### 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	L4	L5
P1	2	3	2	2	3
P2	4	3	4	3	4
P4	2	2	2	1	2
P5	3	3	3	3	3
P6	5	5	5	5	5
P7	3	3	2	3	2
P10	4	5	4	5	4

