



AYDIN ADNAN MENDERES UNIVERSITY
GRADUATE SCHOOL OF SOCIAL SCIENCES
ECONOMICS
ECONOMICS
ECONOMICS MASTER
COURSE INFORMATION FORM

Course Title	Econometrics I								
Course Code	EKO517			Course Level		Second Cycle (Master's Degree)			
ECTS Credit	5	Workload	124 (Hours)	Theory	3	Practice	0	Laboratory	0
Objectives of the Course	This course will provide an overview of macroeconomic issues: the determination of output, employment, unemployment, interest rates, growth, and inflation. Monetary and fiscal policies are discussed.								
Course Content	Simple regression analysis, multiple regression analysis, assumptions of the method of ordinary least squares, multiple correlation, heteroscedasticity variance, determination of autocorrelation problems and solution techniques, conditions of multiple correlation, determination of VIF etc. regression and basic component methods, determination of heteroscedasticity variance with white, Breush-Pagan etc test and generalized OLS, determination of autocorrelation problem with DW test and solution with the Cochrane-Orcutt, Hildreth-Lu process, Logit-Proit-Tobit methods.								
Work Placement	N/A								
Planned Learning Activities and Teaching Methods	Explanation (Presentation)								
Name of Lecturer(s)	Prof. Osman PEKER								

Assessment Methods and Criteria

Method	Quantity	Percentage (%)
Midterm Examination	1	40
Final Examination	1	60

Recommended or Required Reading

1	Damodar N. Gujarati, (2001), Temel Ekonometri, Literatür Yayıncılık, İstanbul.
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Week	Weekly Detailed Course Contents	
1	Theoretical	Univariate regression models
2	Theoretical	Two multivariate regression models
3	Theoretical	Classical linear regression model
4	Theoretical	Classical linear regression model
5	Theoretical	Two multivariate regression model: Estimation, hypothesis testing and model extensions
6	Theoretical	Two multivariate regression model: Estimation, hypothesis testing and model extensions
7	Intermediate Exam	Revision of Midterm Exams
8	Intermediate Exam	Midterm Exams
9	Theoretical	Two multivariate regression model: Estimation, hypothesis testing and model extensions
10	Theoretical	Multiple linear regression model
11	Theoretical	Assumptions of the classical model: autocorrelation, heteroskedasticity, multiple linear regression
12	Theoretical	Assumptions of the classical model: autocorrelation, heteroskedasticity, multiple linear regression
13	Theoretical	Assumptions of the classical model: autocorrelation, heteroskedasticity, multiple linear regression
14	Theoretical	Econometric modeling
15	Final Exam	Final Exams

Workload Calculation

Activity	Quantity	Preparation	Duration	Total Workload
Lecture - Theory	15	3	3	90
Midterm Examination	1	10	2	12
Final Examination	1	20	2	22
Total Workload (Hours)				124
[Total Workload (Hours) / 25*] = ECTS				5

*25 hour workload is accepted as 1 ECTS



Learning Outcomes

1	Takes a quantitative approach to the basic theses of the theory of economics.
2	Explains the concepts and definitions related to the econometric methodology.
3	Makes the method of least squares regression analysis.
4	Can make an interdisciplinary connection over the course subjects
5	Can make an analysis about subjects and can comment on economy

Programme Outcomes (Economics Master)

1	To be able to bring up specialized economists with competent knowledge in the field of economics.
2	To be able to train Master of Economics graduates to be employed at public and private banks, education and research institutions.
3	To be able to complete a master's degree in Economics with the competence and ability to analyze macro and microeconomic issues.
4	To be able to examine Turkey's economic policies and determine what policies will be successful in determining the economic state.
5	To be able to give insight to self educate about financial markets and international financial markets.
6	To be able to succeed in the examining the economic thought systems and their influences on the current economic policies.
7	To be able to educate students as those who are knowledgeable about Turkey-EU economic relations and equipped to interpret on the issue
8	To be able to assess the higher levels of development gap between the regions of Turkey and to deal with those problems with the perspective of social and economic diversities. i
9	To be able to introduce the market with specialists in economics mastering the new dynamics of change in the economy and the new role of the state.
10	To be able to increase the development of knowledge and technology in Turkey by examining their reflections on the economy.
11	To be able to have knowledge and capacity to assess the financial crises in Turkey,
12	To be able to increase awareness about monitoring Turkey's economic history.
13	To be able to bring up specialists who can reach the data about the structure of the labor force and unemployment rates to make the data analysis with these data.

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	3	3	3	4	4
P2	3	3	3	4	4
P3	4	4	4	4	4
P4	3	3	3	4	4
P5	5	5	5	4	4
P6	5	5	5	4	4
P7	4	4	4	4	4
P8	2	2	2	4	4
P9	4	4	4	4	4
P10	4	4	4	4	4
P11	4	4	4	4	4
P12	4	4	4	4	4
P13	4	4	4	4	4

