



## AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

Course Title		Econometrics II							
Course Code		EKO518		Course Level		Second Cycle (Master's Degree)			
ECTS Credit	5	Workload	124 ( <i>Hours</i> )	Theory	3	Practice	0	Laboratory	0
Objectives of the Course		The students should get the skills of construction and development of multiple regression models, get acquainted with some non-linear models and special methods of econometric analysis and estimation, understanding the area of their application in economics.							
Course Content		Simultaneous-equations and determination conditions, estimation methods of simultaneous equation models, OLS method, nonlinear regression models, models of expectation, errors of measuring in variables and solution methods, criteria for model preference, control of regression estimation, time series and analysis of panel data.							
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	Panel data analysis
2	Theoretical	Panel data analysis
3	Theoretical	Panel data analysis
4	Theoretical	Dynamic econometric models
5	Theoretical	Dynamic econometric models
6	Theoretical	Modeling of expectations
7	Theoretical	Revision of Midterm Exams
8	Theoretical	Midterm Exams
9	Theoretical	Checking the results of the regression
10	Theoretical	Simultaneous equilibrium models
11	Theoretical	Simultaneous equilibrium models
12	Theoretical	Simultaneous equilibrium models
13	Theoretical	Simultaneous equilibrium models
14	Theoretical	Time series econometrics
15	Theoretical	Final Exams
16	Final Exam	Final Exam

### 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	Matematiksel and statistical skills
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2	Econometric modeling to teach
3	To be able to understand econometric approaches, ideas, results and conclusions
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

