AYDIN ADNAN MENDERES UNIVERSITY
COURSE INFORMATION FORM

Course Title		Financial Econometrics						
Course Code		EKO539		Couse Level		Second Cycle (Master's Degree)		
ECTS Credit	5	Workload	124 *(Hours)*	Theory	3	Practice	0	Laboratory	0
Objectives of the Course		To teach the econometrical methods and technics used in finance literature						
Course Content		Simple and Multiple Linear Regression Models, Long Memory Models, Unit Root Tests , Volatility Forecasting Models , Causality and Cointegration Tests, Logit and Probit Models and Markov Regime - Switching Model						
Work Placement		None						
Planned Learning Activities and Teaching Methods			Explanation (Presentation)					
Name of Lecturer(s)								

Assessment Methods and Criteria

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

Recommended or Required Reading

1	Finansal Ekonometri, Nilgün Çil Yavuz, Der Yayınları

Week	Weekly Detailed Course Contents	
1	Theoretical	Introduction to Econometrics
2	Theoretical	Autocorrelation and Causes
3	Theoretical	Autocorrelation tests: DW-d, Durbin-h, Durbin Alternative Test
4	Theoretical	Autocorrelation Tests: LM Test, Berenblut Webb Test, Von-Neuman Test
5	Theoretical	Elimination of autocor- diction: Durbin Method in two stages, Hildrett-Lui Method
6	Theoretical	Multiple Linear Connection and Causes
7	Theoretical	Determination of Multiple Linear Connections: VIF, Conditional Index
8	Intermediate Exam	Midterm exam
9	Theoretical	Elimination of Multiple Linear Correlation
10	Theoretical	Changing Variance and Causes
11	Theoretical	Changing Variance Tests: Goldfeld and Quant Test
12	Theoretical	Changing Variance Tests: White Test, Glejser Test
13	Theoretical	ARCH Test
14	Theoretical	Elimination of Heteroscedasticity
15	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	Learns financial econometric methods
2	Apply econometric models to financial phenomena
3	Can make a statement about subjects, can define the terms
4	Can make an interdisiplinary 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 ystems 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 interprete on the issue
8	To be able to assess the higher levels ofdevelopment 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	4	4	4	4	4
P2	4	4	4	4	4
P3	4	4	4	4	4
P4	4	4	4	4	4
P5	4	4	4	4	4
P6	4	4	4	4	4
P7	4	4	4	4	4
P8	4	4	4	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