



## AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

Course Title		Time Series Econometrics I							
Course Code		EKO617		Couse Level		Third Cycle (Doctorate Degree)			
ECTS Credit	5	Workload	124 ( <i>Hours</i> )	Theory	3	Practice	0	Laboratory	0
Objectives of the Course		The purpose of this course is to provide competence in the application of advanced micro-economic analysis to the economy.							
Course Content		Time series graph, stocastic proceses, transformation, covariation, stationarity, trend, otocorelation, stationarity time series, moving average proceses, otoregressive proceses, mixed models, general linear proceses, residual analysis, determination of models, forecasting, nonstationary series, seasional models							
Work Placement		None							
Planned Learning Activities and Teaching Methods				Explanation (Presentation)					
Name of Lecturer(s)		Lec. Ahmet ÜNLÜ							

### Assessment Methods and Criteria

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

### Recommended or Required Reading

1	Sevüktekin, M. ve Nargeleçekenler, M., (2007) Ekonometrik Zaman Serileri Analizi, Nobel Yayın
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Week	Weekly Detailed Course Contents	
1	Theoretical	Time series analysis
2	Theoretical	Time series graph transformations
3	Theoretical	Stochastic processes
4	Theoretical	Averages
5	Theoretical	covariances
6	Theoretical	Stationarity, trend, autocorrelation
7	Intermediate Exam	Midterm Exams
8	Intermediate Exam	Midterm Exams
9	Theoretical	Stationarity, trend, autocorrelation (continued)
10	Theoretical	Stationary time series
11	Theoretical	Nonstationary time series
12	Theoretical	Moving average processes
13	Theoretical	Autoregressive processes
14	Theoretical	determination of the Model
15	Theoretical	Model analysis and model estimates

### 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	Students' time series econometrics knowledge is developed at the PhD level.
2	Time series often found in "stasis, trend, seasonal influence," such as the consolidation of concepts is provided.
3	Can make a statement about subjects, can define the terms



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 Doctorate)

1	A student who graduated from the Ph.D. program in Economics is a selected area of ??the economy achieves the title of doctor in this field by writing a thesis.
2	Economics doctoral graduates of public and private universities, especially as a faculty member or teaching assistant can be employed.
3	Completed his Ph.D. in Economics is a powerful analysis of macro and microeconomic issues are capable of
4	Graduates of this program by examining Turkey's economic policies and what policies they have important positions in determining which state is active.
5	Those with a doctoral degree in this program in Turkey educate themselves about financial markets and international financial markets.
6	Graduates of this program of economic thought, but to succeed in the examination of systems and influences of today's economic policies.
7	As a graduate of this program, doctoral students as knowledgeable about Turkey-EU economic relations and writing a dissertation on this subject, have an opportunity to make research
8	Development with the completion of the PhD program, students from the regions of Turkey are more successful in addressing social and economic diversity
9	Graduates of this program, entering the market as a doctor in the new economy, skilled labor force to examine the role of change dynamics and the state are described as new.
10	Graduates of this program to increase the development of knowledge and technology in Turkey by examining the actions will have information about the reflections of the economy.
11	Doctoral program in economics from the financial crisis is a challenge in assessing the student attended conferences in Turkey and become familiar with his academic studies.
12	Graduates of this program will also have information on monitoring Turkey's economic history.
13	Graduates of this program to completing his doctorate of economics as individuals who are trained in their own mediums are represented in the labor market.

#### 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	5	5	4	4	4
P2	4	4	4	4	4
P3	4	4	4	4	4
P4	4	4	4	4	4
P5	3	3	4	4	4
P6	4	4	4	4	4
P7	5	5	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

