



AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

Course Title		Time Series Econometrics II							
Course Code		EKO618		Couse Level		Third Cycle (Doctorate Degree)			
ECTS Credit	5	Workload	124 (<i>Hours</i>)	Theory	3	Practice	0	Laboratory	0
Objectives of the Course		Learning the advanced macro-economic theory and empirical implementation of these theories include the economy.							
Course Content		Spectral analysis, spectral forecasting methods, multi variable time series, linear sistems and optimal control, linear stationary and nonstationary models, stocasting models, other modeling aproaces and statistical analysis.							
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	Sevüktekin, M. ve Nargeleşkenler, M., (2007) Ekonometrik Zaman Serileri Analizi, Nobel Yayın
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Week	Weekly Detailed Course Contents	
1	Theoretical	Spectral analysis
2	Theoretical	Spectral estimation methods
3	Theoretical	Multivariate time series
4	Theoretical	Linear systems
5	Theoretical	Optimal control
6	Theoretical	Linear stationary models
7	Intermediate Exam	Midterm Exams
8	Intermediate Exam	Midterm Exams
9	Theoretical	Nonstationary models
10	Theoretical	Stochastic models
11	Theoretical	Stochastic models (continued)
12	Theoretical	Other modeling approaches
13	Theoretical	Other modeling approaches
14	Theoretical	Statistics analysis
15	Theoretical	Statistics analysis (continued)

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 develop their econometrics knowledge through time series
2	Time series often found in "stasis, trend, seasonal influence," as models of these concepts are created by taking a more detailed analysis is performed.
3	Students' time series econometrics knowledge is developed at the PhD level.



4	Can make a statement about subjects, can define the terms
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	5	4	4
P2	4	4	4	4	4
P3	4	4	4	4	4
P4	4	4	4	4	4
P5	3	3	3	4	4
P6	4	4	4	4	4
P7	5	5	5	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

