



## AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

Course Title		Panel Data Econometrics							
Course Code		EKO637		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 panel data analysis methods							
Course Content		The concept of panel data, panel data models and tests, tests for problems in panel models							
Work Placement		N/A							
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	Badi H. Baltagi Econometrics Analysis of Panel Data 2nd Ed. Wiley
2	Lecture Notes

Week	Weekly Detailed Course Contents	
1	Theoretical	Introduction
2	Theoretical	Math and Statistics Review
3	Theoretical	The one-way error component regression model
4	Theoretical	Heteroskedasticity and serial correlation in the error component model
5	Theoretical	Seemingly unrelated regressions with error components
6	Theoretical	Seemingly unrelated regressions with error components
7	Theoretical	Simultaneous equations with error components
8	Intermediate Exam	Midterm Exams
9	Theoretical	Dynamic panel data models
10	Theoretical	Dynamic panel data models
11	Theoretical	Dynamic panel data models
12	Theoretical	Dynamic panel data models
13	Theoretical	Unbalanced panel data models
14	Theoretical	Unbalanced panel data models
15	Theoretical	Limited dependent variables and panel data
16	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	Be able to collect raw data related to micro economic topics, and make them ready for statistical and econometric analysis.
2	Demonstrate understanding of building econometric models that describe the data generating process behind data.
3	Identify problems with existing econometric models so that the learner could employ appropriate econometric tools to solve the problem.



4	Be able to interpret the estimation results so that the learner can draw implications from the results.
5	Demonstrate engaging an independent empirical research in order to prepare a tem project.

**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	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

