AYDIN ADNAN MENDERES UNIVERSITY
COURSE INFORMATION FORM

Course Title	Econometric Modelling						
Course Code	İMF503		Couse Level		Second Cycle (Master's Degree)		
ECTS Credit	5	Workload	127 *(Hours)*	Theory	3	Practice	0	Laboratory	0
Objectives of the Course	Econometric analysis based on students' knowledge about their methods and their theoretical foundations and econometric analysis using a computer and also acquiring the ability to analyze.						
Course Content	This course is the definition of Econometrics discipline, the scope and covers the basic methods and tools.						
Work Placement	N/A						
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	Damodar N. Gujarati, Basic Econometrics, 4/e, McGraw Hill, 2004

Week	Weekly Detailed Course Contents	
1	Theoretical	The aim of the course, and. What is Econometrics?
	Preparation Work	Damodar N. Gujarati, Basic Econometrics, 4/e, McGraw Hill, 2004
2	Theoretical	Review of some probability and statistics
	Preparation Work	Damodar N. Gujarati, Basic Econometrics, 4/e, McGraw Hill, 2004
3	Theoretical	Review of some probability and statistics
	Preparation Work	Damodar N. Gujarati, Basic Econometrics, 4/e, McGraw Hill, 2004
4	Theoretical	Regression analysis
	Preparation Work	Damodar N. Gujarati, Basic Econometrics, 4/e, McGraw Hill, 2004
5	Theoretical	Two-variable regression model: estimation
	Preparation Work	Damodar N. Gujarati, Basic Econometrics, 4/e, McGraw Hill, 2004
6	Theoretical	Maximum likelihood method and the assumption of normality
	Preparation Work	Damodar N. Gujarati, Basic Econometrics, 4/e, McGraw Hill, 2004
7	Theoretical	Two-variable regression: interval estimation and hypothesis testing
	Preparation Work	Damodar N. Gujarati, Basic Econometrics, 4/e, McGraw Hill, 2004
8	Intermediate Exam	Midterm Exam
9	Theoretical	Two-variable regression: interval estimation and hypothesis testing
	Preparation Work	Damodar N. Gujarati, Basic Econometrics, 4/e, McGraw Hill, 2004
10	Theoretical	Extensions of the two-variable regression model
	Preparation Work	Damodar N. Gujarati, Basic Econometrics, 4/e, McGraw Hill, 2004
11	Theoretical	Extensions of the two-variable regression model
	Preparation Work	Damodar N. Gujarati, Basic Econometrics, 4/e, McGraw Hill, 2004
12	Theoretical	Multiple regression analysis: estimation
	Preparation Work	Damodar N. Gujarati, Basic Econometrics, 4/e, McGraw Hill, 2004
13	Theoretical	Multiple regression analysis: estimation
	Preparation Work	Damodar N. Gujarati, Basic Econometrics, 4/e, McGraw Hill, 2004
14	Theoretical	Multiple regression analysis: estimation
	Preparation Work	Damodar N. Gujarati, Basic Econometrics, 4/e, McGraw Hill, 2004
15	Preparation Work	Damodar N. Gujarati, Basic Econometrics, 4/e, McGraw Hill, 2004

16	Final Exam	Final Exam
17	Final Exam	Final Exam

Workload Calculation

Activity	Quantity	Preparation	Duration	Total Workload
Lecture - Theory	14	2	3	70
Midterm Examination	1	25	1	26
Final Examination	1	30	1	31
			Total Workload (Hours)	127
			[Total Workload (Hours) / 25*] = **ECTS**	5

*25 hour workload is accepted as 1 ECTS

Learning Outcomes

1	Knows the basic econometric methods of analysis.
2	Knows the basic theoretical foundations of econometric analysis methods.
3	Econometric analysis using a computer can do.
4	
5	

Programme Outcomes *(Finance and Accounting Masters)*

1	To be able to integrate fundamental accounting and auditing knowledge with related branches of the law.
2	To be able to use technical and practical knowledge regarding the eatblishment and development of cost systems in practice.
3	To be able to consider ethic values and social responsibility in the decisions in business life.
4	Be able to take initiative and solve problems using analytic and creative approaches and manage risks in the changing business conditions.
5	To be able to associate the subtle movements in the securities and organized financial markets with human psychology and analyze the realtionship.
6	Be able to improve the system in which he/she is engaged by integrating the theoretical knowledge with practive (be able to understand and interpret the problems of the profession and express ideas in a succint and precise manner.)
7	To be able to analyze and interpret developments in the derivative products, foreign exchange markets and finacial markets and perform transactions using derivative products.
8	To be able to use mathemetical and statistical knowledge in order to employ fundamental finance principles in the decision making process. Be able to use econometric models in accounting and finance and testing them using actual data in the finance markets.
9	To be able to recognize the international financial management tools , international financial markets, and intermediary organizations and entities and make use of this knowledge in the financial management of a firm .
10	To be able to evaluate the cause and effect relations of the local and global crisis and be able to make decisions based on knowledge in the conditions of crisis.

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	5	4	2	3
P2	4	2	5	3	2
P3	3	4	4	4	4
P4	4	3	4	4	2
P5	4	4	5	3	3
P6	4	4	5	3	4
P7	4	4	5	2	3
P8	3	4	3	4	5
P9	3	5	4	3	4
P10	2	4	4	4	2