



AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

Course Title		Financial Markets and Economic Performance							
Course Code		EFN538		Couse Level		Second Cycle (Master's Degree)			
ECTS Credit	5	Workload	125 (<i>Hours</i>)	Theory	3	Practice	0	Laboratory	0
Objectives of the Course		Teaching the econometric methods to apply financial investments							
Course Content		Reviewing the econometric methods and apply financial investments by using software packages							
Work Placement		N/A							
Planned Learning Activities and Teaching Methods				Explanation (Presentation), Individual Study					
Name of Lecturer(s)									

Assessment Methods and Criteria

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

Recommended or Required Reading

1	Ders kitapları ve ders notları
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Week	Weekly Detailed Course Contents	
1	Theoretical	Introduction to global financial system and markets
2	Theoretical	Structure, components and working mechanism of and global financial system I
3	Theoretical	Structure, components and working mechanism of and global financial system II
4	Theoretical	OLS Method of Econometric estimation for the relationships among the financial and economic variables by using software packages I Düzelti Sil Hafta: 5
5	Theoretical	OLS Method of Econometric estimation for the relationships among the financial and economic variables by using software packages II
6	Theoretical	OLS Method of Econometric estimation for the relationships among the financial and economic variables by using software packages III
7	Theoretical	OLS Method of Econometric estimation for the relationships among the financial and economic variables by using software packages IV
8	Intermediate Exam	Midterm
9	Theoretical	MLE Method of Econometric estimation for the relationships among the financial and economic variables by using software packages I
10	Theoretical	MLE Method of Econometric estimation for the relationships among the financial and economic variables by using software packages II
11	Theoretical	SUR Method of Econometric estimation for the relationships among the financial and economic variables by using software packages I
12	Theoretical	SUR Method of Econometric estimation for the relationships among the financial and economic variables by using software packages II
13	Theoretical	GMM of Econometric estimation for the relationships among the financial and economic variables by using software packages I
14	Theoretical	GMM of Econometric estimation for the relationships among the financial and economic variables by using software packages II
15	Theoretical	GMM of Econometric estimation for the relationships among the financial and economic variables by using software packages II
16	Final Exam	Final

Workload Calculation

Activity	Quantity	Preparation	Duration	Total Workload
Lecture - Theory	14	2	3	70
Term Project	1	16	1	17
Individual Work	3	5	4	27



Midterm Examination	1	10	1	11
Total Workload (Hours)				125
[Total Workload (Hours) / 25*] = ECTS				5
*25 hour workload is accepted as 1 ECTS				

Learning Outcomes

1	Comprehend the econometric methods to apply financial investments
2	Explain the econometric methods to apply financial investments
3	Apply the econometric methods to apply financial investments
4	Students will be able to explain the relationships between facts with an analytical structure.
5	Students will be able to learn the theoretical knowledge they learned in practice in practical life.

Programme Outcomes (Economics and Finance Interdisciplinary Master)

1	To be able to use the basic concepts in the field of economics and finance correctly
2	To be able to comprehend philosophical, social, historical and psychological principles influencing economics and finance
3	To be able to analyze economical and financial events theoretically and empirically
4	To be able to evaluate any economical and financial problem in accordance with scientific principles
5	To be able to prepare solutions for an economical or financial problem cooperatively in accordance with principles and criteria
6	To be able to follow contemporary implementations, and national and international academic publications
7	To be able to prioritize scientific methods and ethical principles in economics and finance while considering and implementing field specific professional issues
8	To be willing to do scientific research in the field of economics and finance
9	To be able to create value for economics and finance profession as a professional identity

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

