AYDIN ADNAN MENDERES UNIVERSITY
COURSE INFORMATION FORM

Course Title	Time Series Analysis								
Course Code	FEK504		Couse Level	Second Cycle (Master's Degree)					
ECTS Credit	5	Workload	124 *(Hours)*	Theory	3	Practice	0	Laboratory	0
Objectives of the Course	Teach the students basic information about the time series								
Course Content	Time series analysis, stationary ,autocorrelation, unit root test								
Work Placement	N/A								
Planned Learning Activities and Teaching Methods	Explanation (Presentation), Demonstration								
Name of Lecturer(s)	Assoc. Prof. Hatice AKDAĞ								

Assessment Methods and Criteria		
Method	Quantity	Percentage (%)
Midterm Examination	1	40
Final Examination	1	60

Recommended or Required Reading	
1	Ekonometri, RecepTarı, Umuttepe Yayınları, 2012.

Week	Weekly Detailed Course Contents	
1	Theoretical	Main concepts using time series analysis
2	Theoretical	Trend, drift
3	Theoretical	Some useful operators
4	Theoretical	Autocorrelation
5	Theoretical	Partial autocorrelation functions
6	Theoretical	Stationarity
7	Theoretical	Stationarity Tests
8	Intermediate Exam	Mid-term exam
9	Theoretical	Stationary and nonstationary time series
10	Theoretical	Laglength selection criterions
11	Theoretical	Tests for autocorrelation in residuals
12	Theoretical	Random walk process
13	Theoretical	Perron structural break test
14	Theoretical	Seasonal unit root test
15	Theoretical	Interpretation of Results
16	Final Exam	Final Exam

Workload Calculation				
Activity	Quantity	Preparation	Duration	Total Workload
Lecture - Theory	10	3	3	60
Lecture - Practice	4	6	3	36
Midterm Examination	1	10	1	11
Final Examination	1	15	2	17
			Total Workload (Hours)	124
			[Total Workload (Hours) / 25*] = **ECTS**	5
**25 hour workload is accepted as 1 ECTS*				

Learning Outcomes	
1	Recognition of the basic concepts used in time series analysis
2	Understanding the trends and drift
3	Understanding the difference import process

4	Autocorrelation
5	Understanding the stationarity analysis
6	To apply unit root tests
7	To analyze time series

Programme Outcomes *(Econometrics Master)*	
1	Understanding the concept of econometric
2	Ability to estimate econometric models
3	Test to the estimated reliability of the econometric model
4	Learning time series analysis
5	Recognition of financial assets and analysis that estimates the decisions of economic units
6	Be able to use econometric methods developed specifically for analysis of financial data
7	To be able to use computer programs needed in the field financial economics as well as information and communication technologies in advanced levels
8	Provision of the information that will be base for the econometric applications on money theories, theories of international trade and finance
9	Considering a scientific research,to be able to make a profound literature research, analysis,estimations and reporting findings in a scientific work

Contribution of Learning Outcomes to Programme Outcomes *1:Very Low, 2:Low, 3:Medium, 4:High, 5:Very High*

	L1	L2	L3	L4	L5	L6	L7
P1	1	2	2	2	2	2	2
P2	2	2	5	1	1	3	1
P3	2	1	1	4	3	1	4
P4	1	2	2	1	1	4	2
P5	4	3	3	3	3	1	2
P6	5	5	4	4	4	2	3
P7	5	3	3	3	3	3	5
P8	3	4	3	4	5	2	3
P9	3	4	3	3	4	1	3