AYDIN ADNAN MENDERES UNIVERSITY
COURSE INFORMATION FORM

Course Title	Panel Data Analysis								
Course Code	FEK517		Couse Level	Second Cycle (Master's Degree)					
ECTS Credit	5	Workload	125 *(Hours)*	Theory	3	Practice	0	Laboratory	0
Objectives of the Course	Teach the students basic information about the panel data econometrics, to make analysis								
Course Content	Introduction to Panel Data Econometry, First and Second Generation Panel Unit Root Tests, First and Second Generation Panel Cointegration Tests, First and Second Generation Panel Estimators,								
Work Placement	N/A								
Planned Learning Activities and Teaching Methods	Explanation (Presentation), Demonstration, Problem Solving								
Name of Lecturer(s)	Assoc. Prof. Tuğba AKIN								

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

Recommended or Required Reading	
1	Baltagi, Badi, H. (2005), Econometric Analysis of Panel Data, 3rd Edition, Wiley, USA

Week	Weekly Detailed Course Contents	
1	Theoretical	Main concepts in oanel data analysis
2	Theoretical	Static Panel Data Modelling-1
3	Theoretical	Static Panel Data Modelling-2
4	Theoretical	Dynamic Panel Data Modelling
5	Theoretical	Dynamic Panel Data Modelling: Assignment Presentations/Readings
6	Theoretical	Heterogeneous Slope Models
7	Theoretical	Heterogeneous Slope Models: Assignment Presentations/Readings
8	Intermediate Exam	midterm exam
9	Theoretical	first generation panel unit root tests
10	Theoretical	second generation panel unit root tests
11	Theoretical	Panel Data Cointegration Models
12	Theoretical	Panel Data CointegrationModels: Assignment Presentations/Readings
13	Theoretical	first generation panel data estimators
14	Theoretical	second generation panel data estimators
15	Theoretical	Review
16	Final Exam	Final Exam

Workload Calculation				
Activity	Quantity	Preparation	Duration	Total Workload
Lecture - Theory	14	4	3	98
Midterm Examination	1	10	1	11
Final Examination	1	14	2	16
			Total Workload (Hours)	125
			[Total Workload (Hours) / 25*] = **ECTS**	5
**25 hour workload is accepted as 1 ECTS*				

Learning Outcomes	
1	Have a better understanding of econometric techniques, those used in with panel data.
2	Be practiced in analysing panel data using appropriate techniques

3	Be able to make oral presentations of panel data work
4	Have developed the ability to report applied panel data work in written form
5	To have knowledge about common computer software (STATA, Eviews, etc.)

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
P1	4	4	3	3	2
P2	4	3	3	3	3
P3	4	3	4	4	4
P4	3	4	3	3	5
P5	5	4	4	4	2
P6	5	4	5	5	3
P7	4	4	4	5	4
P8	1	2	2	3	3
P9	2	3	3	2	3