



AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

Course Title		Advanced Econometrics							
Course Code		FEK503		Course Level		Second Cycle (Master's Degree)			
ECTS Credit	5	Workload	125 (<i>Hours</i>)	Theory	3	Practice	0	Laboratory	0
Objectives of the Course		Teach the students basic information about the econometrics							
Course Content		Notion of Econometrics and Econometric Models, Introduction to Estimation Theory, Properties of the Estimator, Estimation Methods (Least Squares Method, Method of Moments, Maximum Likelihood Method, Best Linear Unbiased Estimator), Simple Linear Regression, Basic Assumptions, Estimation of Parameters, t Test, F Test, Correlation Coefficient, Coefficient of Determination and Interval Estimation are studied in this course.							
Work Placement		N/A							
Planned Learning Activities and Teaching Methods				Explanation (Presentation), Individual Study					
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	Temel Ekonometri, Damodar N. Gujarati, Dawn C. Porter, 2016.
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Week	Weekly Detailed Course Contents	
1	Theoretical	Notion of Econometrics and Econometric Models
2	Theoretical	Introduction to Estimation Theory
3	Theoretical	Properties of the Estimator
4	Theoretical	Estimation Methods (Least Squares Method, Method of Moments, Maximum Likelihood Method, Best Linear Unbiased Estimator)
5	Theoretical	Simple Linear Regression Estimation
6	Theoretical	Parameters, t Test
7	Theoretical	F Test
8	Intermediate Exam	Mid-term Exam
9	Theoretical	Coefficient of Determination Interval
10	Theoretical	Change & Dummy Variables Violating
11	Theoretical	To know Heteroscedasticity problem
12	Theoretical	To be able to test autocorrelation
13	Theoretical	Deviations from assumptions
14	Theoretical	Incorrect set of independent variables, Nonlinearity, Parameter Inconstancy
15	Theoretical	Autocorrelation
16	Final Exam	Final Exam

Workload Calculation

Activity	Quantity	Preparation	Duration	Total Workload
Lecture - Theory	14	5	3	112
Midterm Examination	1	5	1	6
Final Examination	1	6	1	7
Total Workload (Hours)				125
[Total Workload (Hours) / 25*] = ECTS				5

*25 hour workload is accepted as 1 ECTS

Learning Outcomes

1	Make the definition of econometrics
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2	To be able to set up a simple regression model
3	Be able to estimate the parameters
4	To be able to interpret results
5	To do econometric analysis

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

