AYDIN ADNAN MENDERES UNIVERSITY
COURSE INFORMATION FORM

Course Title	Ekonometric Aplications						
Course Code	MHY514		Couse Level		Second Cycle (Master's Degree)		
ECTS Credit	5	Workload	125 *(Hours)*	Theory	3	Practice	0	Laboratory	0
Objectives of the Course	The main objective of the course is to provide How to get more knowledge and skill in the field of quantitative or theorical econometrics modelling.						
Course Content	To be able to set up right functional form of model and related and unrelated variables in selection of identification of the ideal econometrics model.						
Work Placement	N/A						
Planned Learning Activities and Teaching Methods			Explanation (Presentation), Demonstration				
Name of Lecturer(s)							

Assessment Methods and Criteria

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

Recommended or Required Reading

1	Ekonometri II, Şahin Akkaya, M .Vedat Pazarlıoğlu
2	Ekonometri Temel Kavramları, Selahattin Güriş, Ebru Çağlayan, DER Yayınları

Week	Weekly Detailed Course Contents	
1	Theoretical	Model specification, specification error, distinction of incorrect specification error, types of specification error
2	Theoretical	Methods of identifying specification error, measuring error in variables
3	Theoretical	Models with dummy variables, models with one dummy variable(analysis of variance model), models with dummy variables and the other quantitative variables(analysis of co-variance model)
4	Theoretical	Dummy variables with more than two categories and how to affect these variables eachother, test of season effect, partial linear regression
5	Theoretical	Dummy variables with more than two categories and how to affect these variables eachother, test of season effect, partial linear regression
6	Theoretical	Models with dependent dummy variables: Probit model, maximum likelihood method
7	Theoretical	Distributed lag models, concepts of lag and different techniques about distributed lag models, Almon Polinomial Model
8	Intermediate Exam	Mid-term Exam
9	Theoretical	Different techniques (continue): Koyck Model, adaptive expectation model, partial improving model
10	Theoretical	Different techniques (continue): Koyck Model, adaptive expectation model, partial improving model
11	Theoretical	Estimation Methods of Autoregressive Models: estimation of autoregressive models by using least square method, estimation of autoregressive models by using proxy variable method, identify autocorrelation in autoregressive models
12	Theoretical	Models with simultaneous equation, identify of models with simultaneous equation, expression of mathematics, systems of sequence equation
13	Theoretical	Distriction of structural and reduced models, deviation of simultaneous equation, estimations of simultaneous equation
14	Theoretical	Distriction of structural and reduced models, deviation of simultaneous equation, estimations of simultaneous equation
15	Theoretical	Econometrics of time series, stationarity, unit roots, causality in economics: Granger Test
16	Final Exam	Final Exam

Workload Calculation

Activity	Quantity	Preparation	Duration	Total Workload
Lecture - Theory	14	3	3	84
Assignment	1	8	2	10
Individual Work	3	1	1	6
Midterm Examination	1	8	1	9
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	To be able to identify theory of economics by using advanced econometrics techniques in modelling of econometrics
2	To be able to set up right functional form of model and related and unrelated variables in selection of identification of the ideal econometrics model
3	To be able to consitute dummy variables to measure effects of qualitative variables in regression analysis, explain usage of constant and slope with dummy variables
4	To be able to study short and long term economics affects via finite distributed lag models and infinite distributed lag models
5	To be able to identify how to be expectations with dynamic econometrics model

Programme Outcomes *(Public Finance and Tax Applications Masters)*

1	To be able to learn the basic concepts in economic and public finance theories, and learn to correlate with basic economic problems and ratiocination
2	To be able to gain a basic knowledge of public finance, fiscal policy, government budgeting, tax theory and practice
3	To be able to comment and evaluate about public expenditure usages, public revenues and public borrowing
4	To be able to evaluate and analyze economic data with regard to fiscal policy usage
5	To be able to gain knowledge particularly in the areas of professional expertise in the public sector, public and private sector needs for the areas of economics, finance, law, accounting, tax, business knowledge
6	To be able to follow practical and theoretical innovations in the field of Finance, at a national and international level
7	To be able to offer and share alternative solutions in the field of public finance with awareness for lifelong learning and critical thinking
8	To be able to present opinions as to current issues in public finance, to enhance them as well as to use them in interpreting events
9	To able to share theoretical and practical knowledge in the field of public finance and translate them into teamwork activities

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