AYDIN ADNAN MENDERES UNIVERSITY
GRADUATE SCHOOL OF SOCIAL SCIENCES
LABOUR ECONOMICS
LABOR ECONOMICS AND INDUSTRIAL RELATIONS
LABOR ECONOMICS AND INDUSTRIAL RELATIONS MASTER
COURSE INFORMATION FORM

Course Title	Econometrics II								
Course Code	ÇEİ522		Couse Level		Second Cycle (Master's Degree)				
ECTS Credit	5	Workload	122 *(Hours)*	Theory	3	Practice	0	Laboratory	0
Objectives of the Course	The aim of this course is to teach advanced methods of econometrics to students who received BA Degree in Econometrics, Mathematics and Statistics.								
Course Content	Multiple linear regression model, least squares estimation, finite sample properties of OLS estimators, asymptotic properties. Functional and structural changes in the format, binary variables, and modeling of structural break test model stability test. Non-linear regression models, generalized regression model, the problem of heteroscedasticity, multiple correlation, panel data models, regression equations of my site, simultaneous equations model, maximum likelihood estimation, models with lagged variables, time series models								
Work Placement	N/A								
Planned Learning Activities and Teaching Methods	Explanation (Presentation)								
Name of Lecturer(s)									

Prerequisites & Co-requisities	
Equivalent Course	EKO518

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

Recommended or Required Reading	
1	Gujarati, D. N., 2004, McGraw Hill
2	Johnston, J. Econometric Methods, McGraw Hill Book, 1986

Week	Weekly Detailed Course Contents	
1	Theoretical	Repeating Multiple Linear Regression Model and Linear Hypothesis Testing
2	Theoretical	Deviations from the classical linear regression model: Multicollinearity
3	Theoretical	Deviations from the classical linear regression model: autocorrelation
4	Theoretical	Deviations from the classical linear regression model: heterocedasticity
5	Theoretical	Deviations from the classical linear regression model: Revision
6	Theoretical	Structural change and chow test
7	Theoretical	Paper work
8	Intermediate Exam	Midterm examination
9	Theoretical	Structural change and Dummy variables
10	Theoretical	Multi-Equation Econometric Models: Structural Model and Reduced-Form
11	Theoretical	Multiple Equation Econometric Models: Investigation of identifiability of structural model
12	Theoretical	Multiple Equation Econometric Models:Investigation of identifiability of reduced-form
13	Theoretical	Multiple Equation Econometric Models: Investigation of identifiability of reduced-form
14	Theoretical	Paper wok
15	Final Exam	Final examination

Workload Calculation				
Activity	Quantity	Preparation	Duration	Total Workload
Lecture - Theory	14	2	3	70
Midterm Examination	1	20	1	21

Final Examination	1	30	1	31
			Total Workload (Hours)	122
			[Total Workload (Hours) / 25*] = **ECTS**	5
**25 hour workload is accepted as 1 ECTS*				

Learning Outcomes	
1	To share ideas and suggestions with qualified and common people by supporting with qualitative and quantitative data.
2	To benefit other disciplenen which are besis of economis and to have basic information about these disciplenes.
3	To describe and analyze modern and classical theories of economics also differences and relations between them.
4	To have scientific and ethical values while gathering,interpreting,announcing and applying the economical data.
5	To have Professional knowledge and skills which are supported by emprical methods.

Programme Outcomes *(Labor Economics and Industrial Relations Master)*	
1	Having theoritical information and ability to analyse working life with economic, social, psychological and legal dimensions and interpreting empirical results in the light of theoretical knowledge.
2	Using specialized theoretical and practical information in his/her professional life.
3	Identifying basic problems on labour relations, developing modelling and solving skills.Creating projects concerning these problems, participating in or conducting these projects.
4	Addressing the problems encountered in the field of labour relations using the methods of scientific research.
5	Acquiring scientific perspective by gaining research skills;thinking analytically, creating solutions based on facts, evidences and research results.
6	By interpreting current developments in the light of qualitative and quantitative data, presenting the results in written, verbal and visual ways systematically.
7	creating projects regarding to the problems, being a coordinator and taking the responsibility as a participant
8	Having the ability of developing the application plans, strategy and politics about labor markets and social policy and monitoring and evaluating the obtained results.
9	Having information about the conflicts of business and social security law and solutions.
10	Planning and applying the micro and macro level of human resource planning
11	Being capable of working in a team, expressing himself verbally and in writing correctly.
12	Being capable of professional ethics and sense of responsibility

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	4	4	4
P2	4	4	4	4	4
P3	4	4	4	4	4
P4	4	4	4	4	4
P5	4	4	4	4	4
P6	4	4	4	4	4
P7	4	4	4	4	4
P8	4	4	4	4	4
P9	4	4	4	4	4
P10	4	4	4	4	4
P11	4	4	4	4	4
P12	4	4	4	4	4