



AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

Course Title		Econometrics							
Course Code		MYL511		Course Level		Second Cycle (Master's Degree)			
ECTS Credit	5	Workload	130 (<i>Hours</i>)	Theory	3	Practice	0	Laboratory	0
Objectives of the Course		The course aims to explain students the budget policy and the effects of budget deficit.							
Course Content		Introduction to theory and practice of econometrics, modeling of econometric relationships. Ordinary least squares analysis, statistical inference in simple and multiple regressions. The simple regression model: basic assumptions, estimation and tests of hypotheses, the coefficient of determination, regression through the origin, prediction, functional forms. The multiple regression models: estimation, hypothesis testing and prediction.							
Work Placement		N/A							
Planned Learning Activities and Teaching Methods				Explanation (Presentation), Discussion, Individual Study					
Name of Lecturer(s)									

Prerequisites & Co-requisites

Equivalent Course	EKO517
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Assessment Methods and Criteria

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

Recommended or Required Reading

1	• Kutlar, A. (2007). Ekonometri giriş. Ankara: Nobel Yayın.
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Week	Weekly Detailed Course Contents	
1	Theoretical	Information About Course Content and Methodology
	Preparation Work	Relevant pages of the resources
2	Theoretical	Single equation regression model
	Preparation Work	Relevant pages of the resources
3	Theoretical	Two Variable Regression Equations and Prediction Problems
	Preparation Work	Relevant pages of the resources
4	Theoretical	Classical Linear Regression Model
	Preparation Work	Relevant pages of the resources
5	Theoretical	Tests of Hypotheses
	Preparation Work	Relevant pages of the resources
6	Theoretical	Multiple Linear Regression Model
	Preparation Work	Relevant pages of the resources
7	Intermediate Exam	Midterm Exams
8	Intermediate Exam	Midterm Exams
9	Theoretical	Assumptions of the Classical Model: autocorrelation, heteroscedasticity, Multiple Linear Regression Model
	Preparation Work	Relevant pages of the resources
10	Theoretical	Econometric Modelling
	Preparation Work	Relevant pages of the resources
11	Theoretical	Dummy Variables With Dummy Variables Used in Modellermodelling
	Preparation Work	Relevant pages of the resources
12	Theoretical	Panel Data Regression Models Panel Data Regression Models
	Preparation Work	Relevant pages of the resources
13	Theoretical	Econometric Dynamic Models Dynamic Econometric Models
	Preparation Work	Relevant pages of the resources
14	Theoretical	Simultaneous Equation Models



14	Preparation Work	Relevant pages of the resources
15	Theoretical	Time Series Econometrics
	Preparation Work	Relevant pages of the resources

Workload Calculation

Activity	Quantity	Preparation	Duration	Total Workload
Lecture - Theory	14	4	3	98
Midterm Examination	1	10	1	11
Final Examination	1	20	1	21
Total Workload (Hours)				130
[Total Workload (Hours) / 25*] = ECTS				5

*25 hour workload is accepted as 1 ECTS

Learning Outcomes

1	
2	
3	
4	
5	

Programme Outcomes (Finance Master)

1	Analyze the functioning of modern public finance
2	Identify the types of public needs and the mechanisms of their financing
3	This course provides both theoretical and empirical background in the area of current fiscal issues, especially in Turkey.
4	Analysing the advanced macro economic issues on a basis of mathematics and develop the ability of students
5	To have knowledge on procedures of taxes

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	3
P2	4	4	3	3	4
P3	4	4	3	4	5
P4	4	4	3	3	4
P5	4	4	3	4	3

