



AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

Course Title		Applied Econometrics							
Course Code		İŞLE524		Couse Level		Second Cycle (Master's Degree)			
ECTS Credit	5	Workload	127 (<i>Hours</i>)	Theory	3	Practice	0	Laboratory	0
Objectives of the Course		The main objective of the course is to teach different techniques after having background of econometrics.							
Course Content		DF and ADF unit root tests, Engel-Granger and Johansen cointegration tests, estimation of VEC model, estimation of ARIMA models, estimation of VAR model							
Work Placement		N/A							
Planned Learning Activities and Teaching Methods				Explanation (Presentation), Discussion					
Name of Lecturer(s)									

Assessment Methods and Criteria

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

Recommended or Required Reading

1	Akkaya, Ş., Pazarlıoğlu, M.V., (2000), Ekonometri II, Anadolu Matbaacılık, 4.Basım.
2	Griffiths, W., Hill, R.C., Judge, G.G., (1993), Learning and Practicing Econometrics, John Wiley & Sons Inc.
3	Hamdi Emeç, Özlem Kiren Gürler, Hatice Özkoç ve Emrah Gülay(Editör: Şenay Üçdoğruk) Ekonometrik Modeller (Ders Notları)

Week	Weekly Detailed Course Contents	
1	Theoretical	Giving a lesson about a software in class, sharing topics about research in class, doing research about economic theory in content of research s topic and constitute theoretical background
2	Theoretical	Giving a lesseon about how to do scientific research
3	Theoretical	Giving a lesseon about convenient software
4	Practice	Organizing data in the class
5	Practice	Discussion about how to interpret results in class
6	Practice	Giving homework about interpretation of research s results
7	Theoretical	Midterm Exams
8	Theoretical	Midterm Exams
9	Practice	To Set up models, giving an example of a model and interpretation of model, keeping study model as homework
10	Practice	Discussion final situation of models in class, be completed research as homework, getting approval from advisor
11	Practice	Showing final situation of interpretation of models to advisor
12	Practice	Collecting all parts of research
13	Practice	Showing framework of research using power point
14	Practice	Completing research, presenting research on power point

Workload Calculation

Activity	Quantity	Preparation	Duration	Total Workload
Lecture - Theory	14	2	3	70
Midterm Examination	1	25	1	26
Final Examination	1	30	1	31
Total Workload (Hours)				127
[Total Workload (Hours) / 25*] = ECTS				5

*25 hour workload is accepted as 1 ECTS



Learning Outcomes

1	To be able to give an example how to do scientific research.
2	To be able to organize data for research.
3	To be able to organize data for research.
4	To be able to interpret models.
5	To be able to prepare research as scientific project.
6	To be able to make an presentation about project.

Programme Outcomes (*Business Administration Master's Without Thesis*)

1	To equip the students from different academic backgrounds with the theoretical and practical information in the fundamental fields of business (i.e. Production management, marketing, accounting and finance, management and organization, and quantitative me
2	Be able to make financial analysis in micro and macro level and develop skills in the analysis of the primary and secondary markets; evaluation of the financial structure of the firms and interpretation of accounting reports and financial statements.
3	Be able to use mathematical, statistical and econometric models in the field of business develop skills for interpreting quantitative data, using data in the decision making process and be able to use statistical forecasting methods
4	To have knowledge about the management techniques, be able to assume responsibility in dealing with unforeseeable and complex problems as an individual and group member and develop leadership and communication skills.
5	Be able to understand principles of marketing, marketing research, market share estimation, market segmentation, market positioning, target markets, marketing mix and the place of marketing department in a business organization, the concept of international

Contribution of Learning Outcomes to Programme Outcomes 1:Very Low, 2:Low, 3:Medium, 4:High, 5:Very High

	L1	L2	L3	L4	L5	L6
P1	3	4	5	5	3	4
P2	5	3	3	4	5	3
P3	4	5	4	3	4	5
P4	2	3	2	5	2	2
P5	3	3	3	2	3	3

