



## AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

Course Title		Time Series Practices							
Course Code		MYL620		Couse Level		Third Cycle (Doctorate Degree)			
ECTS Credit	5	Workload	130 ( <i>Hours</i> )	Theory	3	Practice	0	Laboratory	0
Objectives of the Course		The aim of this course is to observe the changes of variables in a certain time interval, to learn time series techniques, time series analysis and interpretation.							
Course Content		Time series, AR, MA, ARMA and ARIMA models, Unit Root,							
Work Placement		N/A							
Planned Learning Activities and Teaching Methods				Explanation (Presentation), Discussion, Case Study					
Name of Lecturer(s)									

### 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
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Week	Weekly Detailed Course Contents	
1	Theoretical	Information about lesson
2	Theoretical	Data types (cross section, time series, panel data)
3	Theoretical	cross section in Stata
4	Theoretical	Time series in Stata
5	Theoretical	Unit root test
6	Theoretical	Information about mid term exam
7	Intermediate Exam	Mid term exam
8	Theoretical	Evaluation of mid term exam
9	Theoretical	Unit root in Stata
10	Theoretical	Ar, MA models
11	Theoretical	AR, MA models in Stata
12	Theoretical	ARMA, ARIMA models
13	Theoretical	ARMA, ARIMA models in Stata
14	Theoretical	Time series exercises in Stata
15	Theoretical	Final exam excercises
16	Final Exam	Final exam

### 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 Doctorate)**

1	Analyze the functioning of modern public finance
2	Identify the types of public needs and the mechanisms of their financing
3	Argue the theoretical basis of public expenditures and to analyze their types and economic effects
4	Classify public revenues and integrate them into the fiscal and tax system
5	Classify public revenues and expenditures through the budget and to analyze the instruments and objectives of budgetary policy

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

