AYDIN ADNAN MENDERES UNIVERSITY
COURSE INFORMATION FORM

Course Title	Financial Econometrics I						
Course Code	UEK503		Couse Level	Second Cycle (Master's Degree)			
ECTS Credit	5	Workload	126 *(Hours)*	Theory	3	Practice	0	Laboratory	0
Objectives of the Course							
Course Content							
Work Placement	N/A						
Planned Learning Activities and Teaching Methods			Explanation (Presentation)				
Name of Lecturer(s)	Prof. Sezgin DEMİR						

Assessment Methods and Criteria

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

Recommended or Required Reading

1	Mustafa Sevüktekin, Ekonometriye Giriş, Dora Yayınları, 2013, Bursa.
2	Microeconomic Analysis Third Edition, by Hal R. Varian, W.W. Norton and Company, 1992.
3	J.H. Stock, M.W. Watson (2011) "Ekonometriye Giriş" Çev. B. Saraçoğlu.
4	Woodridge, Jeffrey M. (2009), Introductory Econometrics: A modern Approach, Fourth Edition, South-Western College Publishing.

Week	Weekly Detailed Course Contents	
1	Theoretical	Basic mathematical tools
2	Theoretical	Modelling concepts
3	Theoretical	Basic economic models
4	Theoretical	Point and Interval Estimation
5	Theoretical	Properties of Estimators
6	Theoretical	Hypothesis Testing
7	Theoretical	Confidence Intervals (Midterm exam)
8	Theoretical	What is econometrics?
9	Theoretical	Economic Data
10	Theoretical	Econometric model
11	Theoretical	Definition of the Simple Regression Model
12	Theoretical	Ordinary Least Squares (OLS) estimation
13	Theoretical	Inference
14	Theoretical	Applications

Workload Calculation

Activity	Quantity	Preparation	Duration	Total Workload
Lecture - Theory	14	6	3	126
			Total Workload (Hours)	126
			[Total Workload (Hours) / 25*] = **ECTS**	5

*25 hour workload is accepted as 1 ECTS

Learning Outcomes

1	
2	
3	
4	

5	

Programme Outcomes *(Applied Econometry Interdisciplinary Master)*

1	Will be able to collect data related to social and economic topics.
2	Will be able to get raw data ready for statistical and econometric analysis.
3	Will be able to build econometric models that describe the data generating process behind data.
4	Will be able to interpret the results that are obtained through econometric analysis.
5	Will be able to conduct an independent empirical research project from start to finish.

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	1	5	4	2	2
P2	2	4	4	3	3
P3	2	3	3	3	3
P4	2	2	1	4	4
P5	3	1	2	5	5