AYDIN ADNAN MENDERES UNIVERSITY
COURSE INFORMATION FORM

Course Title	Financial Econometrics II								
Course Code	UEK504		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	-D. Gujarati, D.Porter (2012) "Temel Ekonometri" Çev. G. Şenesen, Ü. Şenesen.)
3	"Ekonometriye Giriş" Çev. B. Saraçoğlu.
4	J.H. Stock, M.W. Watson (2011) "Ekonometriye Giriş" Çev. B. Saraçoğlu.
5	Woodridge, Jeffrey M. (2009), Introductory Econometrics: A modern Approach, Fourth Edition, South-Western College Publishing.

Week	**Weekly Detailed Course Contents**	
1	Theoretical	Specification of Multiple Linear Regression Model
2	Theoretical	OLS Estimation of Multiple Linear Regression Model
3	Theoretical	Inference from Multiple Linear Regression Model
4	Theoretical	Small Sample Properties of Regression Model
5	Theoretical	Functional Forms
6	Theoretical	Variable Transformations
7	Theoretical	Other Specification Issues(Midterm exam)
8	Theoretical	Dummy Independent Variables
9	Theoretical	Nature of Time Series Data
10	Theoretical	Deterministic Trend and Structural Break
11	Theoretical	Large Sample Properties of Regression Model
12	Theoretical	Nature and Consequences of Heteroskedasticity
13	Theoretical	Testing for Heteroskedasticity
14	Theoretical	Weighted (Generalized) Least Squares

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