AYDIN ADNAN MENDERES UNIVERSITY
COURSE INFORMATION FORM

Course Title	Financial Modeling I								
Course Code	UEK505		Couse Level	Second Cycle (Master's Degree)					
ECTS Credit	5	Workload	126 *(Hours)*	Theory	3	Practice	0	Laboratory	0
Objectives of the Course	pabilir duruma gelmesi sağlanacaktır.Finansal model kurma yeteneği oluşturulacaktır. Bu kapsamda Bilimsel Araştırma Tekniklerinin öğrenilmesine yer verilecek ve öğrencinin bilimsel çalışma ya								
Course Content	pabilir duruma gelmesi sağlanacaktır.Finansal model kurma yeteneği oluşturulacaktır. Bu kapsamda Bilimsel Araştırma Tekniklerinin öğrenilmesine yer verilecek ve öğrencinin bilimsel çalışma ya								
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.

Week	Weekly Detailed Course Contents	
1	Theoretical	Review Basic Structures of Probability and Statistic
2	Theoretical	Econometric Regression Models and Time Series Methodology in Finance: Basic Concepts
3	Theoretical	Multivariate Time Series Models: Vector Autoregressive Models (VAR)
4	Theoretical	Multivariate Time Series Models: Vector Autoregressive Models (VAR)
5	Theoretical	Modelling Long Term Relations in Finance: Cointegration and VECM Models
6	Theoretical	Volatility Models: ARCH and GARCH
7	Theoretical	Long Memory Models I: ARFIMA
8	Theoretical	Long Memory Models I: ARFIMA
9	Theoretical	Significant Market Concept and Examine the Significance
10	Theoretical	Risk Reward Models, Calculate Portfolio Risk and Reward
11	Theoretical	Risk Reward Models, Calculate Portfolio Risk and Reward
12	Theoretical	Capital Active Pricing Models (CAPM)
13	Theoretical	Multivariate Factors Price Models
14	Theoretical	Financial Econometrics 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	2	3	3	3	1
P2	3	2	2	2	2
P3	2	5	1	1	3
P4	1	2	2	3	2
P5	3	3	3	2	5