AYDIN ADNAN MENDERES UNIVERSITY
COURSE INFORMATION FORM

Course Title		Financial Time Series							
Course Code		UEK508		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)									

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	Sevüktekin, M.ve M. Çınar, Ekonometrik Zaman Serileri Analizi: EViews Uygulamalı, Geliştirilmiş Dördüncü Baskı Bursa: Dora Yayın, 2014.
3	Enders, W., Applied Econometric Time Series, New York: John Wiley &Sons,Inc., 1995.

Week	Weekly Detailed Course Contents	
1	Theoretical	Introuction to Time Series Models
2	Theoretical	Graphical Analyses of Time Series
3	Theoretical	Time Series Analyzes, Models and Some Basic Concept
4	Theoretical	Autocorrelation Analyzes for Time Series, Partial Autocorrelation Analyzes
5	Theoretical	Portmanteau Tests in Time Series, Correlogram of Time Series and Stationary Tests
6	Theoretical	Time Series Models and Lag Equations, Distribution Processor and Applied to Time Series Models
7	Theoretical	Make Stationary the Series That are Non-Stationary
8	Theoretical	Repeating courses and midterm exam
9	Theoretical	Stationary Tests with Correlogram
10	Theoretical	Statistical Models of Autoregressive (AR) Models, Moving Average Models (MA) and Autoregressive Moving Average Models (ARMA)
11	Theoretical	Non-Stationary and Integrated Process, Autoregressive Integrated Moving Average Models (ARIMA), Statistical Models for Them, Seasonal Box-Jenkins ARIMA Models.
12	Theoretical	Unit Root Tests for Univariate Process
13	Theoretical	Cointegration and Conintegration Tests
14	Theoretical	Error Correction Models, Seasonal Integration and Cointegration

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