



AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

Course Title		Panel Data Analysis							
Course Code		UEK518		Course Level		Second Cycle (Master's Degree)			
ECTS Credit	5	Workload	126 (<i>Hours</i>)	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, Bursa, 2013.
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Week	Weekly Detailed Course Contents	
1	Theoretical	Introduction, Basic concepts
2	Theoretical	Review of econometric estimation methods (OLS, GLS, MLE, IV, GMM)
3	Theoretical	Econometric analysis and simulation using STATA
4	Theoretical	Continued
5	Theoretical	Linear panel data models: Fixed effects model, One-way and Two-way error components models
6	Theoretical	Linear panel data methods: Random effects model
7	Theoretical	Hypothesis tests and comparing estimation methods
8	Theoretical	Simultaneous equations systems and Error components models
9	Theoretical	Dynamic panel data methods, Arellano-Bond, Arellano-Bover and Blundell and Bover Estimators
10	Theoretical	Dynamic panel data methods, Arellano-Bond, Arellano-Bover and Blundell and Bover Estimators
11	Theoretical	Unbalanced panel data methods
12	Theoretical	Unbalanced panel data methods
13	Theoretical	Nonstationary panels, panel unit root tests, panel cointegration
14	Theoretical	Final

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	Students will be able to utilize econometric estimation and testing methods designed for the theoretical and applied analysis of panel data.
2	Students will be able to use, modify and develop econometric computer software (Eviews, STATA, etc.).
3	Students will be able to apply these methods in their independent academic studies.
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Programme Outcomes (Applied Econometry Interdisciplinary Master)

1	Will be able to collect data related to social and economic topics.
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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	2	3	2
P2	3	3	3	3	5
P3	3	5	5	2	5
P4	4	3	3	3	2
P5	5	3	5	5	3

