



## AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

Course Title		Statistical Forecasting Techniques							
Course Code		UEK526		Couse 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	Necmi Gürsakal, R ile Programlama, Dora Yayınları, Bursa, 2014.
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Week	Weekly Detailed Course Contents	
1	Theoretical	Introduction and Preliminaries
2	Theoretical	Matrix Algebra
3	Theoretical	Matrix Algebra
4	Theoretical	Intorduction to Distribution Theory
5	Theoretical	Convergence in Probability
6	Theoretical	Convergence almost surely, Convergence in distribution
7	Theoretical	Moments and Moment generating functions
8	Theoretical	Midterm
9	Theoretical	Normal, Chisquare, student's T and F distributions
10	Theoretical	Multivariate Normal Distribution
11	Theoretical	Hypothesis Testing
12	Theoretical	Introduction to Regression Analysis
13	Theoretical	Classical Regression Model
14	Theoretical	Review of the Semester

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

