



AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

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|--|---|--|----------------------|---|---|--------------------------------|---|------------|---|
| Course Title | | Basic Econometrics | | | | | | | |
| Course Code | | MHY513 | | Course Level | | Second Cycle (Master's Degree) | | | |
| ECTS Credit | 5 | Workload | 125 (<i>Hours</i>) | Theory | 3 | Practice | 0 | Laboratory | 0 |
| Objectives of the Course | | To gain the ability to use tools such as correlation and regression. | | | | | | | |
| Course Content | | Correlation analysis, simple and multiple regression analysis, individual and group significance test, determination coefficient , specification and functional structure and dummy variables. | | | | | | | |
| Work Placement | | N/A | | | | | | | |
| Planned Learning Activities and Teaching Methods | | | | Explanation (Presentation), Demonstration, Individual Study | | | | | |
| Name of Lecturer(s) | | | | | | | | | |

Assessment Methods and Criteria

| Method | Quantity | Percentage (%) |
|---------------------|----------|----------------|
| Midterm Examination | 1 | 40 |
| Final Examination | 1 | 60 |

Recommended or Required Reading

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| 1 | EKONOMETRİ I (2000), Şahin AKKAYA-M.Vedat PAZARLIOĞLU, Anadolu Matbaacılık, İzmir |
| 2 | Ekonometri (2006), Recep TARI, Avcı Ofset, İstanbul |

| Week | Weekly Detailed Course Contents | |
|------|---------------------------------|---|
| 1 | Theoretical | Ekonometrinin Amacı, Konusu ve Ekonometrik Bir Araştırmada Takip edilen Aşamalar |
| 2 | Theoretical | Simple Linear Regression Model(Bivariate Regression Model) |
| 3 | Theoretical | Least Square Regression Model and its assumptions |
| 4 | Theoretical | Hypothesis Tests, Regression and Analysis of Variance |
| 5 | Theoretical | Hipotez testleri, Regresyon ve Varyans Analizi |
| 6 | Theoretical | Topics with Bivariate Regression Models |
| 7 | Theoretical | The Other Tests for econometrics models with one equation, selection of models criteria |
| 8 | Intermediate Exam | Mid-term exam |
| 9 | Theoretical | Distributions for Normality and Normality tests, Multicollinearity, meaning of Multicollinearity, Estimations of Least Square Regression in case Multicollinearity, consequences after Multicollinearity, detected and remove Multicollinearity |
| 10 | Theoretical | Distributions for Normality and Normality tests, Multicollinearity, meaning of Multicollinearity, Estimations of Least Square Regression in case Multicollinearity, consequences after Multicollinearity, detected and remove Multicollinearity |
| 11 | Theoretical | Heteroscedasticity, meaning of Heteroscedasticity, Estimations of Least Square Regression in case Heteroscedasticity, consequences after Heteroscedasticity |
| 12 | Theoretical | Detected and remove Heteroscedasticity |
| 13 | Theoretical | Autocorrelation, meaning of Autocorrelation, Estimations of Least Square Regression in case Autocorrelation, consequences after Autocorrelation |
| 14 | Theoretical | Autocorrelation, meaning of Autocorrelation, Estimations of Least Square Regression in case Autocorrelation, consequences after Autocorrelation |
| 15 | Theoretical | Autocorrelation, meaning of Autocorrelation, Estimations of Least Square Regression in case Autocorrelation, consequences after Autocorrelation |
| 16 | Final Exam | Final Exam |

Workload Calculation

| Activity | Quantity | Preparation | Duration | Total Workload |
|------------------|----------|-------------|----------|----------------|
| Lecture - Theory | 14 | 3 | 3 | 84 |
| Assignment | 2 | 5 | 2 | 14 |



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|--|---|----|---|-----|
| Individual Work | 3 | 1 | 1 | 6 |
| Midterm Examination | 1 | 8 | 1 | 9 |
| Final Examination | 1 | 10 | 2 | 12 |
| Total Workload (Hours) | | | | 125 |
| [Total Workload (Hours) / 25*] = ECTS | | | | 5 |
| *25 hour workload is accepted as 1 ECTS | | | | |

Learning Outcomes

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|---|--|
| 1 | To be able to understand the difference between time series and cross-sectional data |
| 2 | To be able to define the purposes of econometrics model |
| 3 | To be able to choose model as reasonable econometrics method |
| 4 | To be able to analysis assumptions of econometrics model |
| 5 | Explains the logic of a statistical test. |

Programme Outcomes (Public Finance and Tax Applications Master's Without Thesis)

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|---|--|
| 1 | To be able to learn the basic concepts in economic and public finance theories, and learn to correlate with basic economic problems and ratiocination |
| 2 | To be able to gain a basic knowledge of public finance, fiscal policy, government budgeting, tax theory and practice |
| 3 | To be able to comment and evaluate about public expenditure usages, public revenues and public borrowing |
| 4 | To be able to evaluate and analyze economic data with regard to fiscal policy usage |
| 5 | To be able to gain knowledge particularly in the areas of professional expertise in the public sector, public and private sector needs for the areas of economics, finance, law, accounting, tax, business knowledge |
| 6 | To be able to follow practical and theoretical innovations in the field of Finance, at a national and international level |
| 7 | To be able to offer and share alternative solutions in the field of public finance with awareness for lifelong learning and critical thinking |
| 8 | To be able to present opinions as to current issues in public finance, to enhance them as well as to use them in interpreting events |
| 9 | To able to share theoretical and practical knowledge in the field of public finance and translate them into teamwork activities |

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 | 4 | 3 | 4 | 4 |
| P2 | 3 | 4 | 3 | 4 | 4 |
| P3 | 3 | 4 | 3 | 4 | 4 |
| P4 | 3 | 4 | 3 | 4 | 4 |
| P5 | 3 | 4 | 3 | 4 | 4 |
| P6 | 3 | 4 | 3 | 4 | 4 |
| P7 | 3 | 4 | 3 | 4 | 4 |
| P8 | 3 | 4 | 3 | 4 | 4 |
| P9 | 3 | 4 | 3 | 4 | 4 |

