AYDIN ADNAN MENDERES UNIVERSITY
COURSE INFORMATION FORM

Course Title	Panel Data Econometrics								
Course Code	İKP606		Couse Level	Third Cycle (Doctorate Degree)					
ECTS Credit	5	Workload	131 *(Hours)*	Theory	3	Practice	0	Laboratory	0
Objectives of the Course	This lecture is designed according to recent econometric methods. Initially, it is started with the basics of statistics and econometrics which tool are required to understand how to set up a panel data. It is also examined unbalanced and balanced panel data methods, unobserved heterogeneity, cross sectional dependency, unit root tests in panel data, fixed and random effects models, gmm estimator use in panel data, static and dynamic panel data techniques.								
Course Content	Setting up a panel data, estimation methods, tools for analyzing panel data, reporting of results.								
Work Placement	N/A								
Planned Learning Activities and Teaching Methods	Explanation (Presentation), Individual Study								
Name of Lecturer(s)	Assoc. Prof. Şahin BULUT								

Assessment Methods and Criteria		
Method	Quantity	Percentage (%)
Midterm Examination	1	40
Final Examination	1	60

Recommended or Required Reading	
1	Baltagi, B. (2008). Econometric analysis of panel data. John Wiley and Sons.

Week	Weekly Detailed Course Contents	
1	Theoretical	Hypothesis Testing, Significancy
2	Theoretical	Review of Econometrics
3	Theoretical	Setting up Panel Data
4	Theoretical	Static Models
5	Theoretical	Fixed and Random Effects
6	Theoretical	Fixed and Random Effects
7	Theoretical	Heteroskedasticity and Autocorrelation
8	Intermediate Exam	Midterm
9	Theoretical	Cross sectional dependency
10	Theoretical	Unit root testing
11	Theoretical	Postestimations
12	Theoretical	Dynamic panel data models
13	Theoretical	Dynamic panel data models
14	Theoretical	System gmm
15	Theoretical	Diference gmm
16	Final Exam	Final

Workload Calculation				
Activity	Quantity	Preparation	Duration	Total Workload
Lecture - Theory	14	2	3	70
Individual Work	14	1	2	42
Midterm Examination	1	8	1	9
Final Examination	1	9	1	10
			Total Workload (Hours)	131
			[Total Workload (Hours) / 25*] = **ECTS**	5
**25 hour workload is accepted as 1 ECTS*				

Learning Outcomes	
1	Makes use of certain tools of econometrics.

2	Determines the relationships of variables used and then runs estimations.
3	Follows recent econometric techniques
4	Provides and interprets the results
5	Making application with panel data

Programme Outcomes *(Economic Policy Doctorate)*	
1	To be able to understand and interpret basic economic concepts, theories and methods
2	To be able to apply mathematical, statistical and econometric analysis tools to economic problems
3	To be able to interpret the structure and characteristics of the markets in the economy by understanding current economic events.
4	To be able to describe the role of innovation, creativity and technology in the dynamic global economy.
5	Ability to prepare projects and acquire creativity skills
6	Ability to analyze macro and micro economic developments
7	Being able to adopt the philosophy of lifelong learning

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	3	3	4
P2	5	4	4	3	4
P3	5	4	4	3	4
P4	5	4	4	3	4
P5	4	4	4	3	4
P6	4	4	4	3	4
P7	4	4	4	3	4