



AYDIN ADNAN MENDERES UNIVERSITY COURSE INFORMATION FORM

Course Title		Econometric Analysis I							
Course Code		İKP503		Course Level		Second Cycle (Master's Degree)			
ECTS Credit	5	Workload	130 (<i>Hours</i>)	Theory	3	Practice	0	Laboratory	0
Objectives of the Course		Econometrics analysis I intends to provide a solid theoretical background and research skills that are useful in conducting empirical research in the fields of economics and related areas. Therefore, the students will be introduced to the fundemantals of econometric modelling techniques and how these techniques will be utilized in estimating and testing economic, finance and business theories. The students will be encouraged to implement the acquired knowledge via project works.							
Course Content		This course will deal with the analysis and handling of data and the basics of the regression analysis: The simple and multiple regression models, Gauss Markov assumptions, Estimation and hypothesis testing, Ordinary Least Squares estimation, asymptotics, Specification and data problems, heterosekedasticity and autocorrelation.							
Work Placement		N/A							
Planned Learning Activities and Teaching Methods				Explanation (Presentation), Individual Study, Problem Solving					
Name of Lecturer(s)									

Assessment Methods and Criteria

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

Recommended or Required Reading

1	Woodridge, Jeffrey M. (2009), Introductory Econometrics: A modern Approach, Fourth Edition, South-Western College Publishing
2	Hill, Carter R., William E. Griffiths, Guay C. Lim (2007), Principles of Econometrics, John Wiley & Sons, Inc.

Week	Weekly Detailed Course Contents	
1	Theoretical	Basic data handling
2	Theoretical	Basic data handling continued
3	Theoretical	Simple regression and its basic assumptions
4	Theoretical	Multiple regression: Estimation
5	Theoretical	Multiple regression: Hypothesis testing
6	Theoretical	Ordinary Least Squares Asymptotics
7	Theoretical	Functional form in regression analysis
8	Intermediate Exam	Midterm
9	Theoretical	Prediction and Residual analysis
10	Theoretical	Misspecification in Regression analysis
11	Theoretical	Data problems: Proxy variables, measurement error, missing data
12	Theoretical	Heteroskedasticity
13	Theoretical	Autocorrelation
14	Theoretical	General review and evaluation of the course
15	Theoretical	General review and evaluation of the course
16	Final Exam	Final Exam

Workload Calculation

Activity	Quantity	Preparation	Duration	Total Workload
Lecture - Theory	14	4	3	98
Midterm Examination	1	10	1	11



Final Examination	1	20	1	21
Total Workload (Hours)				130
[Total Workload (Hours) / 25*] = ECTS				5
*25 hour workload is accepted as 1 ECTS				

Learning Outcomes

1	Formulate and develop a critical and comprehensive understanding of global and national economic problems, and construct and design practical solutions
2	Extract information and concepts from various disciplines in social sciences and integrate them under the rubric of economics
3	Construct testable hypotheses to find original, practical solutions to various social ills and problems
4	Develop an analytical understanding of economic problems, and the ability to evaluate the inherent logic, assumptions and conclusions of alternative approaches
5	They can reach scientific results through econometric analysis methods

Programme Outcomes (Economic Policy Master)

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

