AYDIN ADNAN MENDERES UNIVERSITY
COURSE INFORMATION FORM

Course Title	Econometric Analysis II						
Course Code	İKP504		Couse Level	Second Cycle (Master's Degree)			
ECTS Credit	5	Workload	130 *(Hours)*	Theory	3	Practice	0	Laboratory	0
Objectives of the Course	Advanced Econometrics II aims at providing advanced econometric skills in the forms of modern time series and panel data. To this end, the students will be encouraged to undertake projects so that they can practice their econometric knowledge with an appropriate econometric software.						
Course Content	Dummy variable models, Logit/Probit models, Unit root testing, different Cointegration techniques, ,Error correction models, ARCH and GARCH modeling, panel econometric techniques, different causality analyses will be taught.						
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	Wooldridge, J. M., Introductory Econometrics, Thomson, South-Western
2	Walter Enders, Applied Econometric Time Series, John Wiley & Sons Inc.

Week	Weekly Detailed Course Contents	
1	Theoretical	Stationarity
2	Theoretical	Unit root testing
3	Theoretical	Extensions in unit root testing
4	Theoretical	Cointegration
5	Theoretical	Extensions in cointegration
6	Theoretical	Error correction models
7	Theoretical	Estimation and testing in Error correction models
8	Intermediate Exam	Mid-Term
9	Theoretical	Granger Causality testing
10	Theoretical	ARCH and GARCh models
11	Theoretical	Estimation and testing in ARCH and GARCH models
12	Theoretical	Econometric forecasting techniques in panel data model
13	Theoretical	Pooled data econometric estimation
14	Theoretical	Panel data econometric estimation
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	Will be able to collect data on economic and social issues.

2	Will be able to make raw data suitable for statistical and econometric analysis.
3	Will be able to construct econometric models that explain the mechanisms that make up the data.
4	Will be able to interpret the results obtained through econometric analysis.
5	Will be able to conduct an independent empirical research from beginning to end.

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