

ECONOMETRICS ANALYSIS I

1	Course Title:	ECONOMETRICS ANALYSIS I
2	Course Code:	EKO4101
3	Type of Course:	Compulsory
4	Level of Course:	First Cycle
5	Year of Study:	4
6	Semester:	7
7	ECTS Credits Allocated:	8.00
8	Theoretical (hour/week):	3.00
9	Practice (hour/week):	0.00
10	Laboratory (hour/week):	0
11	Prerequisites:	EKO3101-EKO3102
12	Language:	Turkish
13	Mode of Delivery:	Face to face
14	Course Coordinator:	Prof. Dr. Mustafa Sevüktekin
15	Course Lecturers:	Mustafa Sevüktekin,Kadir Yasin Eryiğit
16	Contact information of the Course Coordinator:	sevuktekin@uludag.edu.tr Uludağ Üniversitesi İktisadi ve İdari Bilimler Fakültesi Ekonometri A.B.D. 16059 Görükle/Bursa Türkiye Telephone: +90 224 2941160
17	Website:	
18	Objective of the Course:	Discuss the fundamental ideas that define the methodology and a large number of specific models, tools and methods that econometricians use in analysing data.
19	Contribution of the Course to Professional Development:	
20	Learning Outcomes:	
	1	To be able to have intermediate skills of econometric analysis
	2	To be able to Understand econometric applications
	3	To be able to Understand econometric approaches, ideas, results and conclusions
	4	To be able to use The tools needed to build multiple nonlinear models
	5	To be able to use The tools needed to build time series models
	6	To be able to Identify nonlinearity
	7	To be able to Test nonlinear restrictions
	8	To be able to understand Model stability
	9	To be able to build Dynamic model
	10	To be able to understand Specification issues
21	Course Content:	
	Course Content:	
Week	Theoretical	Practice
1	Dynamic Models I	

2	Dynamic Models II	
3	Autocorrelation	
4	Forecasting	
5	Endogeneity	
6	Instrumental Variable Estimation	
7	Instrumental Variable Estimation (Midterm exam)	
8	Nonstationary Time-Series Data	
9	Cointegration	
10	Vector Error Correction	
11	Vector Autoregressive Models	
12	An Introduction to Macroeconometrics	
13	Time Varying Volatility	
14	ARCH Models	

22	Textbooks, References and/or Other Materials:	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.
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23	Assesment	
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TERM I LEARNING ACTIVITIES		NUMBER	WEIGHT		
Activities			Number	Duration (hour)	Total Work Load (hour)
Theoretical					
Home work-project	0	0	14	3.00	42.00
Practicals/Labs			0	0.00	0.00
Self study and preperation	2	2	14	7.00	98.00
Total			100.00		
Homeworks			0	0.00	0.00
Projects			0	0.00	0.00
Field Studies			0	0.00	0.00
Midterm exams			1	50.00	50.00
Total			100.00		
Others			0	0.00	0.00
Final Exams			1	50.00	50.00
Total Work Load					240.00
Total work load/ 30 hr					8.00
ECTS Credit of the Course					8.00

25	CONTRIBUTION OF LEARNING OUTCOMES TO PROGRAMME QUALIFICATIONS															
	PQ1	PQ2	PQ3	PQ4	PQ5	PQ6	PQ7	PQ8	PQ9	PQ10	PQ11	PQ12	PQ13	PQ14	PQ15	PQ16
ÖK1	4	4	3	5	4	3	5	3	4	5	4	4	0	0	0	0
ÖK2	4	5	4	4	5	4	4	4	5	3	5	4	0	0	0	0
ÖK3	3	4	5	3	3	5	3	5	3	4	3	5	0	0	0	0
ÖK4	5	3	5	4	4	4	5	4	4	3	5	3	0	0	0	0

ÖK5	4	3	4	4	3	5	3	3	5	4	4	4	0	0	0	0
ÖK6	5	4	3	4	4	4	5	4	5	3	3	5	0	0	0	0
ÖK7	3	5	4	5	4	3	3	4	5	3	5	4	0	0	0	0
ÖK8	3	5	4	3	5	5	4	4	4	3	3	5	0	0	0	0
ÖK9	4	5	3	5	4	3	4	5	3	5	4	3	0	0	0	0
ÖK10	3	5	4	3	4	5	3	4	5	4	3	3	0	0	0	0
LO: Learning Objectives PQ: Program Qualifications																
Contribution Level:	1 very low		2 low		3 Medium		4 High		5 Very High							