ECONOMETRICS II

1	Course Title:	ECONOMETRICS II	
2	Course Code:	EKO3104	
3	Type of Course:	Compulsory	
4	Level of Course:	First Cycle	
5	Year of Study:	3	
6	Semester:	6	
7	ECTS Credits Allocated:	5.00	
8	Theoretical (hour/week):	3.00	
9	Practice (hour/week):	0.00	
10	Laboratory (hour/week):	0	
11	Prerequisites:	No	
12	Language:	Turkish	
13	Mode of Delivery:	Face to face	
14	Course Coordinator:	Prof. Dr. Mustafa Sevüktekin	
15	Course Lecturers:	Prof. Dr. Mustafa Sevüktekin, Doç. Dr. Kadir Yasin Eryiğit, Doç. Dr. Mehmet Çınar, Doç. Dr. Özer Arabacı	
16	Contact information of the Course Coordinator:	sevuktekin@uludag.edu.tr Uludağ Universitesi İktisadi ve İdari Bilimler Fakültesi Ekonometri A.B.D. 16059 Görükle/Bursa Türkiye Telephone: +90 224 2941160	
17	Website:	https://sites.google.com/a/sacit.org/eko3102/	
18	Objective of the Course:	The students should get the skills of construction and development of multiple regression models, get acquainted with some non-linear models and special methods of econometric analysis and estimation, understanding the area of their application in economics.	
19	Contribution of the Course to Professional Development:		
20	Learning Outcomes:		
		1	To be able to use Basic skills of econometric analysis
		2	To be able to understand econometric methods
		3	To be able to understand econometric approaches, ideas, results and conclusions
		4	To be able to use The tools needed to build multiple linear regression model
		5	To be able to understand Small sample properties of regression model
		6	To be able to understand Functional forms of regression models
		7	To be able to understand Variable Transformations
		8	To be able to understand Structural breaks
		9	To be able to understand Large sample properties of regression model
		10	To be able to understand Specification issues
21	Course Content:		

	Course Content:	
Week	Theoretical	Practice

1	Specification of Multiple Linear Regression Model	
2	OLS Estimation of Multiple Linear Regression Model	
3	Inference from Multiple Linear Regression Model	
4	Small Sample Properties of Regression Model	
5	Functional Forms	
6	Variable Transformations	
7	Other Specification Issues(Midterm exam)	
8	Dummy Independent Variables	
9	Nature of Time Series Data	
10	Deterministic Trend and Structural Break	
11	Large Sample Properties of Regression Model	
12	Nature and Consequences of Heteroskedasticity	
13	Testing for Heteroskedasticity	
14	Weighted (Generalized) Least Squares	
22	Textbooks, References and/or Other Materials:	Woodridge, Jeffrey M. (2009), Introductory Econometrics: A modern Approach, Fourth Edition, South-Western College Publishing.

Midterm Exam	1	40.00
Home work-project	0	0.00
Total	2	100.00
Success Grade		
Total		100.00
Course		
24 ECTS / WORK LOAD TABLE		

Activites	Number	Duration (hour)	Total Work Load (hour)
Theoretical	14	3.00	42.00
Practicals/Labs	0	0.00	0.00
Self study and preperation	14	2.00	28.00
Homeworks	0	0.00	0.00
Projects	0	0.00	0.00
Field Studies	0	0.00	0.00
Midterm exams	1	35.00	35.00
Others	0	0.00	0.00
Final Exams	1	40.00	40.00
Total Work Load			145.00
Total work load/ 30 hr			4.83
ECTS Credit of the Course			5.00

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	3	4	5	3	4	5	3	4	5	3	4	5	0	0	0	0
ÖK2	4	5	3	4	5	3	4	5	3	4	5	3	0	0	0	0
ÖK3	5	3	4	5	3	4	5	3	4	5	3	4	0	0	0	0
ÖK4	5	4	3	5	4	3	5	4	3	5	4	3	0	0	0	0

ÖK5	4	3	5	4	3	5	4	3	5	4	3	5	0	0	0	0
ÖK6	3	5	4	3	5	4	3	5	4	3	5	4	0	0	0	0
ÖK7	3	4	5	3	4	5	3	4	5	3	4	5	0	0	0	0
ÖK8	5	4	3	5	4	3	5	4	3	5	3	5	0	0	0	0
ÖK9	4	3	4	4	4	4	3	5	3	4	5	5	0	0	0	0
ÖK10	3	5	5	4	3	5	4	4	4	3	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**