FINANCIAL ECONOMETRICS

1	Course Title:	FINANCIAL ECONOMETRICS
2	Course Code:	EKO4117
3	Type of Course:	Optional
4	Level of Course:	First Cycle
5	Year of Study:	4
6	Semester:	7
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:	
12	Language:	Turkish
13	Mode of Delivery:	Face to face
14	Course Coordinator:	Prof. Dr. Kadir Yasin Eryiğit
15	Course Lecturers:	
16	Contact information of the Course Coordinator:	mcinar@uludag.edu.tr Uludağ Üniversitesi İktisadi ve İdari Bilimler Fakültesi Görükle Kampüsü 16059 Nilüfer / Bursa
17	Website:	
18	Objective of the Course:	This course aims to give techniques of financial econometrics and shows practical applications of these techniques. Statistics and econometrics background really helps to understand this course. But this is not prerequisity. Basic aim is to define financial relations with mathematical models and identify them using econometric models with econometric techniques. Owing to these econometric models, comment financial relations parametically wirh econometric techniques.
19	Contribution of the Course to Professional Development:	
20	Learning Outcomes:	

	1	To be able to define characteristics of financial datas
	2	To be able to use especially econometric methods for financial data analyzes.
	3	To be able to compare econometric and statistical analyzes with financial happenings.
	4	To be able to planning and programing financial happening deals with econometric and statistical settlement.
	5	To be able to use econometric models for forecasting future about financial series.
	6	To be able to follow financial events happens in our country and around the world easily
	7	To be able to analyze not also impulse-response with parameters estimate for national financial market structure.
	8	To be able to comment the fluctuations in financial markets with econometric
	9	
	10	

21	Course Content:	

	Course Content:	
Week	Theoretical	Practice
1	Review Basic Structures of Probability and Statistic	
2	Univariate Time Series Models and Forecasting	
3	Multivariate Time Series Models: Vector Autoregressive Models (VAR)	
4	Multivariate Time Series Models: Vector Autoregressive Models (VAR)	
5	Modelling Long Term Relations in Finance: Cointegration and VECM Models	
6	Volatility Models: ARCH and GARCH	
7	Long Memory Models I: ARFIMA	
8	Long Memory Models II: ARFIMA	
9	Significant Market Concept and Examine the Significance	
10	Risk Reward Models, Calculate Portfolio Risk and Reward	
11	Test of Significance of Portfolio, Modelling Market Micro Structure	
12	Capital Activate Price Models	
13	Multivariate Factors Price Models	
14	Financial Econometrics Applications	

Bursa: Dora Yayın, 2014.

Econometrics. Princeton University Press.

of Financial Markets", Princeton University Press.

New York: John Wiley.

Financial Time Series, Cambrige: Cambrige University Press

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	0	0.00	0.00
Homeworks	1	30.00	30.00
Projects	1	40.00	40.00
Field Studies	0	0.00	0.00
Midterm exams	1	0.00	0.00
Others	0	0.00	0.00
Final Exams	1	40.00	40.00
Total Work Load			152.00
Total work load/ 30 hr			5.07
ECTS Credit of the Course			5.00

23	Assesment	
Midterm Exam	1	40.00
Quiz	0	0.00
Home work-project	0	0.00
Final Exam	1	60.00
Total	2	100.00
Contribution of Term (Year) Learning Activities to Success Grade		40.00
Contribution of Final Exam to Success Grade		60.00
Total		100.00
Measurement and Evaluation Techniques Used in the Course		
24	**ECTS / WORK LOAD TABLE**	

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	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
ÖK2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
ÖK3	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
ÖK4	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
ÖK5	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
ÖK6	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
ÖK7	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
ÖK8	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

LO: Learning Objectives   PQ: Program Qualifications

Contribution Level:	1 very low	2 low	3 Medium	4 High	5 Very High