FINANCIAL ECONOMETRICS										
1	Course Title:	FINANC	IAL ECONOMETRICS							
2	Course Code:	EKO4117								
3	Type of Course:	Optional								
4	Level of Course:	First Cyc	cle							
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		Ρ	ractice							
1	Review Basic Structures of Probabilit Statistic	ty and									
2	Univariate Time Series Models and Forecasting										
3	Multivariate Time Series Models: Vec Autoregressive Models (VAR)	ctor									
4	Multivariate Time Series Models: Vec Autoregressive Models (VAR)	ctor									
5	Modelling Long Term Relations in Fir Cointegration and VECM Models	nance:									
6	Volatility Models: ARCH and GARCH	I									
7	Long Memory Models I: ARFIMA										
8	Long Memory Models II: ARFIMA										
9	Significant Market Concept and Exar Significance	nine the									
10	Risk Reward Models, Calculate Portf and Reward	olio Risk									
11	Test of Significance of Portfolio, Mod Market Micro Structure	elling									
12	Capital Activate Price Models										
13	Multivariate Factors Price Models										
Activites				Number	Total Work Load (hour)						
Theore	tical		В	ursa: Dora Yayın, 2014	42.00						
Practica	als/Labs			0	0.00						
Self stu	dy and preperation		E	conometrics. Princetor	0.00						
Homew	vorks			1	30.00	30.00					
Project	8		σ	1	40.00	40.00					
Field S	tudies			0	0.00	0.00					
Midtern	n exams		TN	1	0.00						
Others				0	0.00						
Final E	xams		Ρ	ress	40.00	40.00					
Total W	Vork Load					152.00					
Toffal w	67896380/930 hr					5.07					
ECTS (	Credit of the Course					5.00					
Midtern	n Exam	40.00									
Quiz		0	0.00								
Home work-project 0				0.00							
Final E	xam	60.00									
Total 2				100.00							
Contrib Succes	ution of Term (Year) Learning Activitiess Grade	es to	40.00								
Contrib	ution of Final Exam to Success Grade	9	60.00								
Total			100.00								
Measur Course	rement and Evaluation Techniques Us	sed in the									
24 ECTS / WORK LOAD TABLE											

25	CONTRIBUTION OF LEARNING OUTCOMES TO PROGRAMME QUALIFICATIONS															
	PQ1	PQ2	PQ3	PQ4	PQ5	PQ6	PQ7	PQ8	PQ9	PQ1 0	PQ11	PQ12	PQ1 3	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																
Contrib ution Level:	> 1 very low 2			2 Iow		3 Mediun			4 High			5 Very High				