

PANEL DATA ECONOMETRICS

1	Course Title:	PANEL DATA ECONOMETRICS	
2	Course Code:	EKO4118	
3	Type of Course:	Optional	
4	Level of Course:	First Cycle	
5	Year of Study:	4	
6	Semester:	8	
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. Mehmet Çınar	
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:	The main aim of this course is to teach basic econometrics, econometric models, statistical theory and basic economic literature and how to use them in real.	
19	Contribution of the Course to Professional Development:	To be able to study in applied area using these techniques with economic series.	
20	Learning Outcomes:		
		1	To be able to compass economic theory, statistical and econometric analyzes.
		2	To be able to analyze economic event with qualitative and quantitative methods.
		3	To be able to compare econometric and statistical analyzes with economic happening
		4	To be able to plan an programme economic events using econometric and statistical methods.
		5	To be able to follow economic events happens in our country and around the world easily.
		6	To be able to analyzes short-term relations by considering real world relations.
		7	To be able to search long term economic relations and make inferences.
		8	To be able to study in applied area using these techniques with economic series.
		9	
		10	
21	Course Content:		
		Course Content:	
Week	Theoretical	Practice	

1	Panel data, basic concepts	
2	Linear panel data models	
3	Classical Model Pooled Least Squares Method	
4	Fixed Effects Model	
5	Least Squares Method with Fixed Effects Dummy Variables	
6	Fixed Effects Within-Group Estimation Method	
7	Between group Estimation Method	
8	Applications with real ampirical data	
9	Random Effects Maximum Likelihood Method	
10	Tesadüfi Etkiler Genelleştirilmiş En Küçük Kareler Yöntemi	
11	Choices Among Predictors	
12	Tests of basic assumptions	
13	Resilient estimators in case of deviations from basic assumptions	
14	Applications with real ampirical data	
22	Textbooks, References and/or Other Materials:	<p>Panel Veri Ekonometrisi: Stata ve EViews Uygulamalı ÇINAR M. Ekin Basım Yayın, Bursa, 2021</p> <p>Wooldridge, J., Econometric Analysis of Cross-Section and Panel Data, 2nd edition, The MIT Press, 2010</p> <p>Yerdelen Tatotoğlu, F. (2020), Panel Veri Ekonometrisi: Stata Uygulamalı, Beta, İstanbul</p>
23	Assesment	
TERM LEARNING ACTIVITIES		NUMBE R
		WEIGHT
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		Classical exams are held in midterm and final exams.
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	10	4.00	40.00
Homeworks	0	0.00	0.00
Projects	1	15.00	15.00
Field Studies	0	0.00	0.00
Midterm exams	1	20.00	20.00
Others	0	0.00	0.00
Final Exams	1	30.00	30.00
Total Work Load			167.00
Total work load/ 30 hr			4.90
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	4	2	3	4	3	2	5	3	3	4	4	3	0	0	0	0
ÖK2	5	4	3	2	3	4	5	3	4	3	5	4	0	0	0	0
ÖK3	4	3	4	5	4	5	3	4	4	3	4	4	0	0	0	0
ÖK4	5	4	4	4	5	3	5	5	4	3	5	4	0	0	0	0
ÖK5	4	5	5	5	4	3	4	4	3	4	5	5	0	0	0	0
ÖK6	5	5	5	4	5	4	3	5	3	4	4	5	0	0	0	0
ÖK7	3	5	4	4	3	5	5	5	5	4	5	4	0	0	0	0
ÖK8	4	5	5	4	4	4	3	5	4	3	4	5	0	0	0	0
LO: Learning Objectives PQ: Program Qualifications																
Contribution Level:	1 very low			2 low			3 Medium			4 High			5 Very High			