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 Universitesi 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.
23	Assesment	

TERM LEARNING ACTIVITIES	**NUMBE**	**WEIGHT**
Theoretical	14	3.00
Home work-project	0	0.00
Practicals/Labs	0	0.00
Self study and preperation	14	7.00
Total	2	100.00
Homeworks	0	0.00
Success Grade	0	0.00
Projects	0	0.00
Field Studies	0	0.00
Midterm exams	1	50.00
Total		100.00
Others	0	0.00
Final Exams	1	50.00
Total		

Activites	Number	Duration (hour)	Total Work Load (hour)
Practicals/Labs	0	0.00	0.00
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
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**