Course Syllabus

Code - Course Title	**FİN552 - Financial Econometrics**
Course Type	II. SEMESTER
Laboratory + Practice	3+0
ECTS	**6.0**
Language of Instruction	Türkçe
Course Type	Elective Courses
Course Instructor(s)	DR. ÖĞR. ÜYESİ FATMA TURAN KOYUNCU

Mode of Delivery	Distance learning methods.
Prerequisites	N/A
Courses Recomended	N/A
Recommended Resources	• Brooks Chris, (2008) . Introductory Econometrics for Finance 2nd.edn., Cambridge University Press.• Kuznetsov A. (2007). The Complete Guide to Capital Markets for Quantitative Professionals, McGraw-Hill.• Heij C., P. De Boer, Philip Hans Franses, Teun Kloek and Herman van Dijk (2004). Econometric Methods with Applications in Business and Economics, Oxford.• C. Davino, M. Furno, D. Vistocco, (2013). Quantile Regression: Theory and Applications, Wiley.• Svetlozar T. Rachev, Stefan Mittnik, Frank J. Fabozzi, Sergio M. Focardi, and Teo Jasic, (2007) Financial Econometrics: From Basics to Advanced Modeling Techniques, Wiley.
Work Placement	N/A

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Weeks	Learning Outcomes	Topics	Teaching Methods
Week - 1		Basic statistical and econometric concepts	
Week - 2		Introduction to Regression Analysis	
Week - 3		Basic issues in Regression Analysis	
Week - 4		Fundamentals of Time Series Econometrics	
Week - 5		Univariate and Multivariate Time Series	
Week - 6		Box Jenkins Methodology and ARIMA Models	
Week - 7		Midterm	
Week - 8		Random Walk, Stationarity and Unit Root Tests	
Week - 9		Modelling Volatility : ARCH Models	
Week - 10		Modelling Volatility: GARCH Models	
Week - 11		Stationary Vector Models: VAR Model	

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Weeks	Learning Outcomes	Topics	Teaching Methods
Week - 12		Cointegration and Common Trends	
Week - 13		Modelling Financial Time Series and Forecasting	
Week - 14		Final Exam	

Learning Outcomes

#	Learning Outcome
1	Estimate financial relations with appropriate models and forecast economic and financial data
2	Apply statistical and econometric techniques to the problems in financial economics
3	Use different tools and techniques in analyzing risk for different fields, evaluating financial markets and determining investment strategies
4	Specialize in designing and producing new financial products with the help of his/her knowledge about the developments and innovations in the international financial markets
5	Conduct an independent empirical research from the beginning to the end by following all the steps including gathering data, econometric forecasting and interpreting the results.

Sustainable Development Goals

No content has been provided.

Course Theme

No content has been provided.

AKTS Workload

Activity	Duration (Hour)	Count	Workload
Teorik Derse Katılım	0	0	0
Sınıf Dışı Çalışma (Ön Hazırlık & Pekiştirme Amaçlı)	0	0	0
Ödevler	0	0	0
Proje - Rapor - Sunum Hazırlama	0	0	0
Ara Sınav Hazırlığı (sınav süresi dahil)	0	0	0
Final Sınavı Hazırlığı (sınav süresi dahil)	0	0	0
Uygulama (Laboratuvar, Müzik/Enstrüman Uygulaması, Atölye/Saha Çalışması vb.)	0	0	0
Staj Uygulaması	0	0	0
		Calculated ECTS	**0**

Assessment Method and Passing Requirements

No content has been provided.

Assessment Method and Passing Requirements	Quamtity	Percentage (%)
1.Midterm Exam	1	40
Final Exam	1	60
	Sum (%)	**100**