Course Syllabus

Code - Course Title	**İKT380 - Econometrics II**
Course Type	VI. SEMESTER
Laboratory + Practice	3+0
ECTS	**5.0**
Language of Instruction	Türkçe
Course Type	Required Courses
Course Instructor(s)	PROF. DR. SELİM YILDIRIM, PROF. DR. ERKAN ÖZATA

Mode of Delivery	The mode of delivery of this course is Face to face
Prerequisites	There is no prerequisite or co-requisite for this course.
Courses Recomended	There is no recommended optional programme component for this course.
Recommended Resources	Basic Econometrics, Damodar Gujarati
Work Placement	N/A

Course Syllabus

Weeks	Learning Outcomes	Topics	Teaching Methods
Week - 1		Heteroskedasticity	
Week - 2		Detecting and Correcting Heteroscedasticity	
Week - 3		Autocorrelation	
Week - 4		Econometric Modelling I	
Week - 5		Econometric Modelling II	
Week - 6		Regression with binary dependent variables	
Week - 7		Dynamic Econometric Models I	
Week - 8		Dynamic Econometric Models II	
Week - 9		Dynamic Econometric Models II	
Week - 10		Dynamic Econometric Models II	
Week - 11		Simultaneous Equation Models	
Week - 12		Time Series Econometrics : Basic Principles	
Week - 13		Unit Root Tests and Cointegration	
Week - 14		Forecatsing	

Learning Outcomes

#	Learning Outcome
1	distinguish the results of violating th assumptions of classical regression model
2	explain the nature and the results of heteroscedasticity
3	perform Dickey-Fuller and augmented Dickey-Fuller tests for stationarity.
4	explain model specification errors
5	applly qualitative response regression models
6	explain the nature of dynamic econometric models
7	define basic concepts in time series econometrics

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.