Course Syllabus

Code - Course Title	**İKT648 - Applied Time Series Econometrics**
Course Type	II. SEMESTER
Laboratory + Practice	3+0
ECTS	**7.5**
Language of Instruction	Türkçe
Course Type	Elective Courses
Course Instructor(s)	PROF. DR. MUSTAFA ÖZER

Mode of Delivery	face to face
Prerequisites	Completion of MA level econometrics.
Courses Recomended	Econometric Analysis, Calculus and Mathematical Statistics
Recommended Resources	Willim Green, Econometric Analysis, Seventh edition, Pearson, 2012. Enders, Walter, Applied Econometric Time Series, 3rd ed., Wiley, 2009.
Work Placement	No

Course Syllabus

Weeks	Learning Outcomes	Topics	Teaching Methods
Week - 1		ARIMA Models and Box-Jenkins' Methodology	
Week - 2		Models for Discrete Choice-cont.	
Week - 3		Models with Lagged Variables	
Week - 4		Models with Lagged Variables-cont.	
Week - 5		ARCH/GARCH Models	
Week - 6		ARCH/GARCH Models	
Week - 7		Cointegration	
Week - 8		Multivariate time series topics	
Week - 9		Multivariate time series topics-cont.	
Week - 10		Simple Panel Data Methods	
Week - 11		Simple Panel Data Methods-cont.	
Week - 12		Advanced Panel Data Methods	
Week - 13		Advanced Panel Data Methods-cont.	

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Weeks	Learning Outcomes	Topics	Teaching Methods
Week - 14		Bayesian Econometrics	

Learning Outcomes

#	Learning Outcome
1	apply all the techniques that we teach in the first part of this course which is Advanced Econometric Techniques.

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.