Course Syllabus

Code - Course Title	**İKT316U - Fundamentals of Econometry**
Course Type	VI. SEMESTER
Laboratory + Practice	0+0
ECTS	**7.0**
Language of Instruction	Türkçe
Course Type	Required Courses
Course Instructor(s)	PROF. DR. BÜLENT AÇMA

Mode of Delivery	Distance Education
Prerequisites	There is no prerequisite or co-requisite for this course.
Courses Recomended	Recommended prerequisite courses are Statistics I and II courses.
Recommended Resources	None
Work Placement	None

Course Syllabus

Weeks	Learning Outcomes	Topics	Teaching Methods
Week - 1		Definition, Purpose, Nature and Methodology of Econometrics	
Week - 2		Simple Linear Regression Model	
Week - 3		Simple Linear Regression Model	
Week - 4		Multiple Linear Regression Model	
Week - 5		Extensions of the Multiple Linear Regression Model	
Week - 6		Extensions of the Multiple Linear Regression Model	
Week - 7		Artificial Variable Models	
Week - 8		Artificial Variable Models	
Week - 9		Deviations from the Assumptions of the Classical Linear Regression Model I	
Week - 10		Deviations from the Assumptions of the Classical Linear Regression Model I	
Week - 11		Deviations from the Assumptions of the Classical Linear Regression Model II	
Week - 12		Deviations from the Assumptions of the Classical Linear Regression Model II	
Week - 13		Simultaneous Equation Models	
Week - 14		Simultaneous Equation Models	

Learning Outcomes

#	Learning Outcome
1	To be able to define econometrics, explain the purpose of econometrics; To be able to define the concept of regression, and to list the data types; To be able to explain the methodology of econometrics.
2	To be able to explain the linear regression model; To be able to define the simple linear regression model and to explain its assumptions.
3	To be able to define the multiple linear regression model, and list its assumptions; To be able to test the partial regression coefficients and the overall significance of the model.
4	To be able to define regression models without intercept or constant term and explain their properties; To be able to express linear regression models with standardized variables; To be able to test linear and nonlinear constraints.
5	To be able to define artificial variables, to give examples, and to specify the types of models with artificial variables; Be able to explain in which case, how to include and interpret a slope dummy variable in a regression.
6	To be able to express in which case the mean of the error term 'u' is always zero and cosequences on estimations when the mean of the error term is not zero; To be able to express the concepts of perfect and strong multicollinearity and effects on parameter estimation; Identify the degree of multicollinearity and remedies to solve it.
7	To be able to express the causes and consequences of varying variance and to determine whether the errors in a regression model have varying variance; To be able to express the causes and consequences of autocorrelation; Be able to express how to test whether the residual distribution from a regression is significantly different from the normal.
8	To be able to express the concepts of structural form, reduced form, structural and reduced form parameters, internal and external variables; To be able to discuss the cause, consequences and solution of simultaneous equation deviation and to express the methods used in estimating simultaneous equation models.

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	30
Final Exam	1	70
	Sum (%)	**100**