Course Syllabus

Code - Course Title	**İKT567 - Econometric Techniques**
Course Type	I. SEMESTER
Laboratory + Practice	3+0
ECTS	**6.0**
Language of Instruction	Türkçe
Course Type	Required Courses
Course Instructor(s)	PROF. DR. ERKAN ÖZATA

Mode of Delivery	Face to face education
Prerequisites	There are no prerequisites and co-requisites but undergraduate level econometrics, basic statistics and mathematics knowledge is required.
Recommended Resources	Required Textbook : Damodar Gujarati, Basic EconometricsRecommended readingJ. Stock & M. Watson, ıntroduction to EconometricsW.H. Greene, Econometric AnalysisJeffrey Wooldridge, Introductory EconometricsJack Johnston & John Dinardo, Econometric MethodsPeter Kennedy, A Guide to Econometrics
Work Placement	There is no work placement related with this course

Course Syllabus

Weeks	Learning Outcomes	Topics	Teaching Methods
Week - 1		Simple and multiple regreeion model	
Week - 2		Econometric modelling and functional forms of regression models	
Week - 3		Analysis of Variance (ANOVA)	
Week - 4		Model selection criteria and model specification errors	
Week - 5		Heteroscedasticity and autocorrelation tests	
Week - 6		Regression with dummy variables	
Week - 7		Discrete Choice and Limited Dependent Variable Models : Logit, probit, Tobit	
Week - 8		Instrumental variables	
Week - 9		Simultaneous equation systems	
Week - 10		Stationarity and unit root tests	
Week - 11		vector autoregressive models (VAR)	
Week - 12		cointegration	

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Weeks	Learning Outcomes	Topics	Teaching Methods
Week - 13		Vector error correction model	
Week - 14		Box Jenkins methodology : ARIMA process	

Learning Outcomes

#	Learning Outcome
1	specify simple and multiple linear regression models.
2	apply the regression results.
3	apply the methods for adding more flexibility to the regression model.
4	will appreciate the strengths and limitations of regression analysis in applied economic research

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	40
Homework	1	30
	Sum (%)	**100**