



# ÇANKAYA UNIVERSITY

## Faculty of Economics and Administrative Sciences

### Course Definition Form

#### Part I. Basic Course Information

Department Name	İKTİSAT	Dept. Numeric Code	3   1
Course Code	E   C   O   N   3   1   1	Number of Weekly Lecture Hours	2
		Number of Weekly Lab/Tutorial Hours	2
		Number of Credit Hours	3
Course Web Site	http:// econ311.cankaya.edu.tr		ECTS Credit
			0   7

#### Course Name and Other Course Information

*This information will appear in the printed catalogs and on the web online catalog.*

English Name	ECONOMETRICS I
Turkish Name	EKONOMETRİ I
Mode of Delivery	Yüz yüze
Language of Instruction	İngilizce

#### Course Description

*Provide a brief overview of what is covered during the semester. This information will appear in the printed catalogs and on the web online catalog. Maximum 60 words.*

ECON 311 dersi, ekonomik data ve modellerin analizinde kullanılan temel teorik ve ampirik methodların temel düzeyde anlaşılmasını sağlamaktadır. Ders; basit ve çoklu regresyon modelleri, tahmin yöntemi, uyum iyiliği, hipotez testleri, fonksiyonel formlar, model belirlenmesi ve seçimi, kestirim, çoklu doğrusallık sorunu, yapısal farklılıklar ve kukla değişkenleri kapsamaktadır.

<b>Prerequisites</b> (if any) <i>Give course codes and check all that are applicable.</i>	1 <sup>st</sup>	2 <sup>nd</sup>	3 <sup>rd</sup>	4 <sup>th</sup>
	_ _ _ _ _ _ _ _ _	_ _ _ _ _ _ _ _ _	_ _ _ _ _ _ _ _ _	_ _ _ _ _ _ _ _ _
	<input type="checkbox"/> Consent of the Instructor		<input type="checkbox"/> Senior Standing	
	<input type="checkbox"/> Give others, if any.			
<b>Co-requisites</b> (if any)	1 <sup>st</sup>	2 <sup>nd</sup>	3 <sup>rd</sup>	4 <sup>th</sup>
	_ _ _ _ _ _ _ _ _	_ _ _ _ _ _ _ _ _	_ _ _ _ _ _ _ _ _	_ _ _ _ _ _ _ _ _
<b>Course Type</b> <i>Check all that are applicable</i>	<input checked="" type="checkbox"/> Must course for dept. <input type="checkbox"/> Must course for other dept.(s) <input type="checkbox"/> Elective course for dept. <input type="checkbox"/> Elective course for other dept.(s)			

**Part II. Detailed Course Information****Course Objectives***Maximum 100 words.*

ECON 311 dersi, ekonomik veri ve modellerin analizinde kullanılan temel ekonometrik araçların ampirik ve teorik yönlerinin anlaşılmasını sağlamayı amaçlamaktadır. Öğrenciler; ekonomik data ve modellerin incelenmesi için uygun ekonometrik modeli seçebilir, model tahmin edebilir, hipotez testi uygulayabilir, gelecek değerlerin kestirimini yapabilir, yanlış modelleme ve çoklu doğrusallık problemini saptayabilir, yapısal değişimi ortaya çıkarabilir, popülasyon parametrelerinin çıkarımlarını yapabilir durumda olacaklardır.

**Learning Outcomes***Explain the learning outcomes of the course. Maximum 10 items.*

Bu dersi tamamlayan öğrenciler;

- 1- basit ve çoklu regresyon modellerini tahmin edebilir,
- 2- farklı fonksiyonel formları olan regresyon modellerinin tahminlerini yorumlayabilir
- 3- regresyon modellerinin parametreleri üzerinde hipotez testi gerçekleştirebilir
- 4- tahmin edilen regresyon modellerini kullanarak kestirim yapabilir
- 5- Farklı fonksiyonel formlarda olan regresyon modelleri arasından seçim yapabilir
- 6- Yanlış modelleme sorununu ve tahminler üzerindeki olası etkilerini tespit edebilir
- 7- çoklu doğrusallık problemini tespit eder ve bu sorunu giderebilir,
- 8- Yapısal farklılıkları test eder ve yapısal farklılıkları kukla değişkenle modelleyebilir,

Durumda olacaklardır.

**Textbook(s)***List the textbook(s), if any, and other related main course material.*

Author(s)	Title	Publisher	Publication Year	ISBN
Jeffrey M. Wooldridge	Introductory Econometrics	Cengage Learning	2016	978-1-305-27010-7
Christopher Dougherty	Introduction to Econometrics	Oxford Press	2016	978-0-19-967682-8
Judge-Hill-Griffith	Principles of Econometrics			

**Reference Books***List, if any, other reference books to be used as supplementary material.*

Author(s)	Title	Publisher	Publication Year	ISBN

**Teaching Policy***Explain how you will organize the course (lectures, laboratories, tutorials, studio work, seminars, etc.)*

Teori: Haftada 3 ders

**Laboratory/Studio Work***Give the number of laboratory/studio hours required per week, if any, to do supervised laboratory/studio work and list the names of the laboratories/studios in which these sessions will be conducted.*

Haftada 2 ders

**Computer Usage***Briefly describe the computer usage and the hardware/software requirements for the course.*

Ödevler: Gerçek ekonomik verilerle ampirik ekonomik modellerin tahmini. SPSS (Statistical Package for Social Scientists) ve Eviews (Econometrics Views) kullanımı gereklidir.

### Course Outline

List the weekly topics to be covered.

Week	Topic(s)
1	Basit Doğrusal Regresyon Modelleri (SLRM): Giriş
2	SLRM: En Küçük Kareler Tahmin Yöntemi
3	SLRM: En Küçük Kare Tahmincilerinin Özellikleri
4	SLRM: Uyumun İyiliği
5	SLRM: Hipotez Testi ve Güven Aralığı
6	SRLM: Farklı Fonksiyonel Formlarla Regresyon Modeli.
7	SRLM: Yanlış Modelleme & Model Seçimi
8	Çoklu Doğrusal Regresyon Modelleri (MLRM): Giriş & Tahmin
9	MLRM: Tahmin (devamı) & Uyumun İyiliği
10	MLRM: Hipotez Testi ve Güven Aralığı
11	MLRM: Yanlış Modelleme & Model Seçimi
12	MLRM: Çoklu Doğrusallık
13	Kukla Değişkenler ve Yapısal Farklılıklar
14	Kukla Değişkenler ve Yapısal Farklılıklar

### Grading Policy

List the assessment tools and their percentages that may give an idea about their relative importance to the end-of-semester grade.

Assessment Tool	Quantity	Percentage	Assessment Tool	Quantity	Percentage	Assessment Tool	Quantity	Percentage
Ara Sınav	1	30%						
Final Sınavı	1	50%						
Ödev	5	20%						

### ECTS Workload

List all the activities considered under the ECTS.

Activity	Quantity	Duration (hours)	Total Workload (hours)
Attending Lectures ( <i>weekly basis</i> )	14	2	28
Attending Labs/Recitations ( <i>weekly basis</i> )	14	2	28
Compilation and finalization of course/lecture notes ( <i>weekly basis</i> )	14	1	14
Collection and selection of relevant material ( <i>once</i> )	1	2	2
Self study of relevant material ( <i>weekly basis</i> )	14	3	42
Take-home assignments	5	4	20
Preparation for quizzes	-	-	-
Preparation for mid-term exams ( <i>including the duration of the exams</i> )	1	18	18
Preparation of term paper/case-study report ( <i>including oral presentation</i> )	-	-	-
Preparation of term project/field study report ( <i>including oral presentation</i> )	-	-	-
Preparation for final exam ( <i>including the duration of the exam</i> )	1	23	23
<b>TOTAL WORKLOAD / 25</b>			<b>175/25</b>

ECTS Credit

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<b>Program Qualifications vs. Learning Outcomes</b> Consider the program qualifications given below as determined in terms of learning outcomes and acquisition of capabilities for all the courses in the curriculum. Look at the learning outcomes of this course given above. Relate these two using the Likert Scale by marking with X in one of the five choices at the right.						
No	Program Qualifications	Contribution				
		0	1	2	3	4
1	To know the fundamental concepts in economics and associated social sciences, and relate these concepts to each other.					
2	To know the quantitative and qualitative methods and computer skills necessary for testing hypotheses derived from economic theories for the purpose of contributing towards the solution of economic problems.					X
3	To acquire the necessary knowledge for gathering and processing data, and for building up the scientific research capacity to guide economic policy.					X
4	To specialize in some of the sub-disciplines of economics, and to gain interdisciplinary analytical skills by making connections between those sub-disciplines and other social sciences.					X
5	To have the ability to question, interpret, and analyze the findings of economic studies.					X
6	To develop the ability to present in writing as a report and verbally as a presentation the knowledge acquired through education.					
7	To be able to work in teams, and when necessary to rise up to the challenge individually.				X	
8	To gain life-long learning and critical-thinking skills.				X	
9	To be able to assess one's need for advanced study and to make plans accordingly by using the critical and analytical thinking skills gained during undergraduate studies.				X	
10	To gain the ability to use a language at least at the Level B1 of the European Language Portfolio to follow economic news and developments, and to communicate with colleagues.					
11	To maintain scientific, social, and ethical standards when collecting, interpreting, and disseminating economic information, and in application of economic ideas.					X
12	To be conscious of social and environmental needs.					
13	To develop an open-minded attitude towards new ideas and developments.				X	
14	To relate the knowledge gained through education to the cultural and historical characteristics of the society.					

Scale for contribution to a qualification: 0-none, 1-little, 2-moderate, 3-considerable, 4-highest