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 2	Number of Weekly Lecture Hours	2	Number of Weekly Lab/Tutorial Hours	2	Number of Credit Hours		3
Course Web Site	http:// econ312.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 II
Turkish Name	EKONOMETRİ II
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 312, giriş niteliğindeki ikinci ekonometri dersidir ve şu konuları kapsamaktadır; Değişen varyans, ardışık ilişki, iki aşamalı en küçük kareler yöntemi, ağırlıklandırılmış en küçük kareler, Tek değişkenli zaman serileri modelleri, birim kökler, eşbütünleşme, hata düzeltme modeli, Eşanlı denklem modelleri ve araç değişkenler.

Prerequisites (if any) *Give course codes and check all that are applicable.*	1st E C O N 3 1 1	2nd	3rd	4th
	☐ Consent of the Instructor	☐ Senior Standing	☐ Give others, if any.	
Co-requisites (if any)	1st	2nd	3rd	4th
Course Type *Check all that are applicable*	☒ Must course for dept.	☐ Must course for other dept.(s)	☐ Elective course for dept.	☐ Elective course for other dept.(s)

Part II. Detailed Course Information

Course Objectives
Maximum 100 words.

Öğrenciler; değişen varyans ve ardışık ilişkinin varlığına ilişkin tanı testlerini yürütebilir: değişen varyans ve ardışık ilişki problemlerini çözebilir; regresyon modellerinin iki aşamalı ve ağırlıklandırılmış en küçük kareler tahminini derinlemesine kavrayabilir; birim kök testleri yapabilir; durağanlık, eşbütünleşme ve yanıltan regresyon kavramlarını anlayabilir; ECM ve ARDL modellerini tahmin edebilir ve değerlendirebilir; İktisatta eşanlı denklem modellerinin kullanımını anlayabilir; eksik-aşırı-kesin belirlenmiş modelleri ortaya çıkarabilir; Ekonometrik modellerde araçsal değişkenlerin ve tahminlerin rolünü tartışabilir olacaklardır.

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

Bu dersi tamamlayan öğrenciler;

1. Ardışık ilişki ve değişen varyans problemlerinin sonuçlarını açıklayabilir,
2. Bu problemlerin tespiti için testler yapabilir,
3. Sorunları dönüştürmeler ve alternatif tahmin yöntemleri ile ortadan kaldırabilir,
4. Tek değişkenli zaman serileri modellerini tahmin ve analiz edebilir,
5. birim kök ve eşbütünleşme testlerini yapabilir,
6. hata düzeltme modellerini tahmin edebilir; hem uzun vadede hem de kısa vadede sonuçlarını yorumlayabilir,
7. Eşanlı denklem modellerini inceleyebilir ve ekonomik analizde kullanımlarını tartışabilir,
8. indirgenmiş form denklemi ve yapısal denklemler arasındaki ayrımı yapabilir,
9. Eşanlı denklemin eksik-aşırı-kesin belirlenme durumunu tespit edebilir,
10. Eşanlı denklem modellerinde araçsal değişkenleri kullanabilir,

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 2 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 1 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	Değişen Varyans: Giriş ve Sonuçları
2	Değişen Varyans: Test etme ve Düzeltme (Kurtulma) Yolları
3	Değişen Varyans: Kurtulma yolları
4	Ardışık İlişki: Giriş ve Sonuçları
5	Ardışık İlişki: Test etme ve Düzeltme (Kurtulma) Yolları
6	Tek Değişkenli Zaman Serisi Modeli: Ardışık Bağlanım modeli
7	Birim Kök, Durağanlık, Eşbütünleşme, Yanıltıcı Regresyon
8	Birim Kök, Durağanlık, Eşbütünleşme, Yanıltıcı Regresyon
9	Hata Düzeltme Modeli (ECM): Tahmin-Yorumlama
10	Ardışık Bağlanımlı Dağıtılmış Gecikme Modelleri (ARDL)
11	ARDL modeline karşı ECM modeli
12	Eşanlı Denklem Modelleri ve Belirlenme Problemleri
13	Yapısal ve İndirgenmiş Kalıp Denklemleri
14	Ardışık İlişki: Giriş ve Sonuçları & Araç değişkenleri tahmini

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 (*weekly basis*)	14	2	28
Attending Labs/Recitations (*weekly basis*)	14	2	28
Compilation and finalization of course/lecture notes (*weekly basis*)	14	1	14
Collection and selection of relevant material (*once*)	1	2	2
Self study of relevant material (*weekly basis*)	14	3	42
Take-home assignments	5	4	20
Preparation for quizzes	-	-	-
Preparation for mid-term exams (*including the duration of the exams*)	1	18	18
Preparation of term paper/case-study report (*including oral presentation*)	-	-	-
Preparation of term project/field study report (*including oral presentation*)	-	-	-

Preparation for final exam (*including the duration of the exam*)	1	23	23
	TOTAL WORKLOAD **/** 25		175/25
	ECTS Credit		**7**

Program Qualifications vs. Learning Outcomes *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