TOROS ÜNİVERSİTESİ

Faculty Of Economıc, Admınıstratıve And Socıal Scıences
Internatıonal Fınance (Englısh)

Course Information

ECONOMETRICS					
Code	**Semester**	**Theoretical**	**Practice**	**National Credit**	**ECTS Credit**
		Hour / Week			
INF303	Fall	3	0	3	5

Prerequisites and co-requisites	
Language of instruction	English
Type	Required
Level of Course	Bachelor's
Lecturer	
Mode of Delivery	Face to Face
Suggested Subject	
Professional practise (internship)	None
Objectives of the Course	The aim of this course is to equip students with basic econometric methods. Aim to teach the theoretical basis of the regression analysis and apply it to economic models; and to teach methods that can be used in testing some of the economic hypotheses empirically.
Contents of the Course	Simple regression model, Ordinary Least Squares Estimation, Classical regression model, Statistical inference, t, F and LM tests, Dummy variables, Specification error and heteroskedasticity

Learning Outcomes of Course

#	Learning Outcomes
1	Students will be capable of using basic methods of econometric analysis in the context of cross-section data.
2	Students will be equipped with the knowledge and skills necessary to estimate regression models and conduct hypothesis tests.
3	Students will be able to determine the sources of problems associated with the assumptions used in the Ordinary Least Squares framework.
4	Students will be able to use Eviews software package.

Course Syllabus

#	Subjects	Teaching Methods and Technics
1	Two-Variable Regression Analysis: Some Basic Ideas	Lecture
2	Two-Variable Regression Model: Estimation	Lecture
3	Assumptions of the Classical Linear Regression Model	Lecture
4	Hypothesis testing: t-test, interval estimation	Lecture
5	Hypothesis testing: F-test, testing linear restrictions	Lecture
6	Eviews Applications I	Lecture
7	Eviews Applications II	Lecture
8	Midterm exam	
9	Different functional forms of Regression Models	Lecture
10	Estimation in Multiple Regression Models	Lecture
11	Inference and testing in Multiple Regression	Lecture

12	Dummy Variables I	Lecture
13	Dummy Variables II	Lecture
14	Eviews Applications III	Lecture
15	Eviews Applications IV	Lecture
16	Final Exam	

Course Syllabus

#	Material / Resources	Information About Resources	Reference / Recommended Resources
1	Jeffrey M. Wooldridge, Introductory Econometrics: A Modern Approach, 2nd ed., Thomson Learning, 2002 Class Notes	Thomson Learning, 2002 Class Notes	
2	Gujarati D. N. and Porter D. C.,	Basic Econometrics, Fifth Edition, McGraw-Hill, 2009,	
3	Recep Tarı, Ekonometri	2014 / Seçkin Yayıncılık	

Method of Assessment

#	Weight	Work Type	Work Title
1	40%	Mid-Term Exam	Mid-Term Exam
2	60%	Final Exam	Final Exam

Relationship between Learning Outcomes of Course and Program Outcomes

#	Learning Outcomes	Program Outcomes	Method of Assessment
1	Students will be capable of using basic methods of econometric analysis in the context of cross-section data.	1,4	1,2
2	Students will be equipped with the knowledge and skills necessary to estimate regression models and conduct hypothesis tests.	1,4,8	1,2
3	Students will be able to determine the sources of problems associated with the assumptions used in the Ordinary Least Squares framework.	1,4,8,14	1,2
4	Students will be able to use Eviews software package.	1,4,8,9,10	1,2

PS. The numbers, which are shown in the column Method of Assessment, presents the methods shown in the previous table, titled as Method of Assessment.

Work Load Details

#	Type of Work	Quantity	Time (Hour)	Work Load
1	Course Duration	14	3	42
2	Course Duration Except Class (Preliminary Study, Enhancement)	14	2	28
3	Presentation and Seminar Preparation	2	15	30
4	Web Research, Library and Archival Work	0	0	0
5	Document/Information Listing	0	0	0
6	Workshop	0	0	0
7	Preparation for Midterm Exam	1	15	15
8	Midterm Exam	1	2	2
9	Quiz	0	0	0
10	Homework	1	10	10
11	Midterm Project	0	0	0

12	Midterm Exercise	0	0	0
13	Final Project	0	0	0
14	Final Exercise	0	0	0
15	Preparation for Final Exam	1	20	20
16	Final Exam	1	3	3
				150