ANKARA YILDIRIM BEYAZIT UNIVERSITY – DEPARTMENT OF ECONOMICS COURSE SYLLABUS					
Course Code	**Course Title**	**Course Type**	**ECTS Credits**	**Prerequisite Information**	**Date of Preparation**
ECON407	Applied Econometrics	Elective	6	-	-
Instructor of the Course & E-Mail Address	Dr. Ayşe Nur Şahinler aysenursahinler@aybu.edu.tr				
Office Hours & Office Room	B366- Thursday 12.00-14.00				
Course Content and Objectives	The purpose of this course is threefold: i) to introduce the fundamental principles, methods, and applications of time series and panel data econometrics; ii) to provide training in the use of econometric software packages such as EViews and Stata; and iii) to enable students to conduct empirical economic analyses using econometric estimation techniques.				
Textbook(s)	Asteriou, D., & Hall, S. G. (2021). Applied Econometrics (4th Edition). Red Globe Press.				
Teaching Methods and Techniques	Lectures and computer-based applications using EViews; hands-on lab sessions where students apply the methods to their own datasets, and a practical midterm and final exam				

Course Learning Outcomes

1	To apply historical, theoretical, and empirical approaches in evaluating economic problems.
2	To collect, examine, and interpret economic data
3	To utilize econometric software and related information and communication technologies effectively.
4	To apply mathematical, statistical, and econometric tools to the analysis of economic problems.
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Program Outcomes Contributed by the Course

Program Outcomes (PO)

P3	Ability to collect data, conduct analysis, make scientific evaluations and suggest policy implications using economic research methods
P5	Ability to apply mathematical, statistical and econometric analysis tools to economic problems
P4	Ability to follow and interpret national and international economic indicators and developments
P9	Use computer software and other information and communication technologies
P2	Reach advanced conceptual, theoretical and empirical knowledge in economics discipline and its branches

Contribution of the Course to Field Instruction	

Topics Covered in the Course	1. Week	Introduction
	2. Week	Simple Regression Analysis
	3. Week	Multiple Regression Analysis
	4. Week	Violations of CLRM Assumptions
	5. Week	Dummy Variables
	6. Week	Dynamic Econometric Models
	7. Week	Simultaneous Equation Models
	8. Week	Midterm Week
	9. Week	Vector Autoregressive (VAR) Models and Causality Tests
	10. Week	Nonstationarity and Unit Root Tests
	11. Week	Cointegration and Error Correction Models
	12. Week	Traditional Panel Data Models (Fixed effect, Random Effect, Pooled OLS)
	13. Week	Dynamic Heterogeneous Panels
	14. Week	Nonstationary Panels
	15. Week	Final Exam

Course Evaluation Criteria	**In-Term Studies**	**Quantity**	**Percentage %**
	Mid-terms	1	%40
	Quizzes		
	Assignments		
	Attendance		
	Practice		
	Project		
	Final examination	1	%60
	Total	**2**	**100%**

Disability Policy	If you have a documented disability (e.g., visual, hearing, or physical impairment, etc.) that may influence your performance in this course, it is recommended to meet with the Engelsiz AYBU (https://aybu.edu.tr/engelsiz/content_list-327-yildirim-beyazit-universitesi-engelsiz-universite-birimi-yonergesi.html) to arrange for reasonable conditions (such as accommodation, etc.) to ensure an equitable opportunity to meet all the requirements of this course. You may also contact the local authority of the Faculty of Political Sciences. You should communicate your needs to the course instructor as soon as possible to ensure that any course needs concerning exams, lecture materials, etc. are met.