

General Info

Objectives of the Course

This course aims that equipping students to knowledge about modeling time series financial data in form of univariate and multivariate time series and analyzing these models and results.

Course Contents

Time series and panel data analysis is performed. Time series and panel data analysis for the structure (Stationarity tests, ARIMA models, the asymmetric GARCH models, cointegration and error correction mechanisms, YES; causality) and the implementation of a computer program.

Recommended or Required Reading

Uygulamalı Ekonometri, Aziz KUTLAR, Nobel Yayın Dağıtım, Ankara, 2005 Ekonometri I / E-Views Uygulamalı ve Çözümlü Sorular, H. Hatice ÖZKAN ve M. Hanifi VAN, Nobel Yayın Dağıtım, Ankara, 2013 E - Views Uygulamalı Temel Ekonometri (Makro Ekonomik Verilerle), Z. Dina ÇAKMUR YILDIRTAN, Türkmen Kitabevi, İstanbul, 2000. Finansal Ekonometri, Nilgün ÇİL YAVUZ, DER Yayınları, İstanbul, 2014

Planned Learning Activities and Teaching Methods

Lecturing and problem solving

Recommended Optional Programme Components

YOKTUR.

Instructor's Assistants

There are no teaching assistants assigned to this course.

Presentation Of Course

Lecturing and problem solving

Dersi Veren Öğretim Elemanları

Assoc. Prof. Dr. Ebrucan İslamoğlu

Program Outcomes

1. can do time series and unit root tests for panel datas.
2. can make modeling for time series and panel datas.
3. can analyze time series and panel data analysis on Eviews and Stata computer programs

Weekly Contents

Order	PreparationInfo	Laboratory	TeachingMethods	Theoretical	Practise
1				Finansal ekonometrinin tanımı	
2				Financial data and theoretical basic financial models.	
3				Regulation of the time series data and unit root tests	
4				AR, MA, ARMA and ARIMA models	
5				AR, MA, ARMA and ARIMA models	
6				Cointegration	
7				Conventional and asymmetric GARCH models	
8				Midterm Examination	
9				VAR and Granger causality analysis	
10				Regulations and the unit root tests for panel datas	
11				Modeling for panel data	
12				Modeling for panel data	
13				Modeling for panel data	
14				Sample applications for the panel data	
15				Sample applications for the panel data	

- P.O. 23 :** Sanatsal ve sportif konulara ilişkin bireysel yeteneklerini geliştirir.
- P.O. 24 :** Dünya kültürlerine açık, farklı inanç, düşünce ve yaşam biçimlerine saygılı, bilimsel düşünce çerçevesinde bilgiyi sorgulama yetkinliğine sahip olur.
- P.O. 25 :** Sözlü ve yazılı etkin iletişim kurar; bir yabancı dili en az Avrupa Dil Portföyü B1 genel düzeyinde kullanır.
- L.O. 1 :** DÖÇ-1 Zaman serisi ve panel veriler için birim kök testleri yapabilme
- L.O. 2 :** DÖÇ-2 Zaman serisi ve panel veriler için modelleme yapabilme
- L.O. 3 :** DÖÇ-3 E-Views ve Stata programda zaman serileri ve panel verilerini analiz edebilmek