Program tanımları ve çıktılarını PDF e aktarma

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İKT304 - ECONOMETRICS II - İktisadi ve İdari Bilimler Fakültesi - İktisat Bölümü

General Info

Objectives of the Course

The aim of the course is to teach students how to interpret macro and micro econometric models.

Course Contents

Functional structure and specification in regression models, autocorrelation, heteroscedasticity, model selection, autoregressive and distributed lag models, and multiple equation econometric models.

Recommended or Required Reading

D. Gujarati, Basic Econometrics.

Planned Learning Activities and Teaching Methods

Lecture, discussion and question-answer

Recommended Optional Programme Components

It is recommended to prepare for the new topic before the lesson.

Instructor's Assistants

There is no assistant.

Presentation Of Course

Theoretical and face to face class.

Dersi Veren Öğretim Elemanları

Assoc. Prof. Dr. Hakan Kum

Program Outcomes

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1. Model specification and functional-form choice Build interceptless, standardized, and nonlinear (log/semi-log/inverse) models and choose an appropriate form.
2. Hypothesis/restriction testing and structural breaks Test structural breaks with the Chow test; apply and interpret LR–LM–Wald restriction tests.
3. Diagnostics and robust inference Detect multicollinearity, heteroskedasticity, and autocorrelation and use appropriate tests/remedies (VIF, White, DW/BG, robust SEs, WLS, etc.).
4. Endogeneity and causal interpretation with IV–2SLS Define endogeneity and set up/interpret the IV–2SLS approach using the instrumental-variables logic.

Weekly Contents

Order	Theoretical	Preparation Info	Laboratory	Teaching Methods	Practise
1	Interceptless regression: intuition, when to use it, key properties, and interpretation.				
2	OLS in interceptless models: estimation, fit measures and possible issues; short application				
3	Regression with standardized variables: standardization, beta coefficients, and comparative interpretation.				
4	Nonlinear functional forms I: log-log, lin-log, log-lin; elasticity and semi-elasticity.				
5	Nonlinear functional forms II: inverse and other transformations; model selection criteria.				
6	Structural break: subperiods, parameter shifts, and Chow test intuition; example.				
7	Testing restrictions: LR–LM–Wald framework; linear and nonlinear restrictions.				
8	Mid-term Exam				
9	Intro to classical model assumptions and violations; E(u)=0 and effects of violations.				
10	Multicollinearity: perfect/strong multicollinearity, causes and consequences.				
11	Detecting and addressing multicollinearity: VIF, auxiliary regressions, variable selection.				
12	Heteroskedasticity: causes/effects; White test and robust standard errors.				
13	Remedies for heteroskedasticity: WLS, transformations, comparison with robust estimation.				
14	Autocorrelation: causes/effects; Durbin–Watson and Breusch–Godfrey; lags and differencing.				
15	Simultaneous equations/IV approach: endogeneity, instruments, 2SLS steps; overall review.				

Workload

Activities	Number	PLEASE SELECT TWO DISTINCT LANGUAGES
Vize	1	1,00
Final	1	1,00
Ara Sınav Hazırlık	7	2,00
Final Sınavı Hazırlık	7	2,00
Teorik Ders Anlatım	14	3,00
Derse Katılım	14	1,00
Diğer	14	2,00
Ders Öncesi Bireysel Çalışma	14	1,00
Ders Sonrası Bireysel Çalışma	14	1,00

Assesments

Activities	Weight (%)
Final	60,00
Vize	40,00

İktisat Bölümü / İKTİSAT X Learning Outcome Relation

	P.O. 1	P.O. 2	P.O. 3	P.O. 4	P.O. 5	P.O. 6	P.O. 7	P.O. 8	P.O. 9	P.O. 10	P.O. 11	P.O. 12	P.O. 13	P.O. 14	P.O. 15	P.O. 16	P.O. 17	P.O. 18	P.O. 19	P.O. 20	P.O. 21	P.O. 22	P.O. 23	P.O. 24	P.O. 25	P.O. 26	P.O. 27	P.O. 28	P.O. 29	P.O. 30
L.O. 1	1	1	1	1	1	1																								
L.O. 2							2																							
L.O. 3									3	3	3	3	3	3	4															
L.O. 4																														