**Content**

| Course Code | Course Name | Semester | Theory | Practice | Lab | Credit | ECTS |
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| EC 506 | Financial Econometrics | 1 | 3 | 0 | 0 | 3 | 6 |

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| Prerequisites | |
| Admission Requirements | |

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| Language of Instruction | Turkish |
| Course Type | Compulsory |
| Course Level | Masters Degree |
| Objective | Application of econometrics models on finance and modelization. |
| Content | Linear Econometrics Models<br>Time series analysis<br>Structural breaks<br>ARCH_GARCH models |
| References | Wooldrige, "Introduction to econometrics" |

**Theory Topics**

| Week | Weekly Contents |
|---|---|
| 1 | Introduction to financial econometrcis |
| 2 | OLS method in linear econometrics models |
| 3 | Gauss-Markov Teorem and tests of hpothesis: autocorrelation tests, test of equality of variances |
| 4 | Tests of hypothesis |
| 5 | Application STATA |
| 6 | Time series analysis: correlogram analysis, unit root tests |
| 7 | Application STATA |
| 8 | Presentation of students |
| 9 | Presentation of students |
| 10 | Structural breaks: modelization with dummy variables |
| 11 | Structural breaks: Chıw test, Cusum and Cusum-Square Tests |
| 12 | Application STATA |
| 13 | ARCH-GARCH models |
| 14 | Application STATA |