Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC 501	Microeconomics	1	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Compulsory
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC 503	Financial Markets	1	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Compulsory
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC 509	Statistics and Econometrics	1	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Compulsory
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC 507	Quantitative Methods in Economy and Finance	1	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Elective
Course Level	Masters Degree
Objective	Öğrencilerin kalkülüs becerilerini, finansal iktisat programını için yeterli olacak şekilde geliştirmek.
Content	-Fonksiyonlar -Limit -Süreklilik -Türev -Integral
References	Thomas, Kalkülüs kitabı

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC 511	Money and Financial System	1	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Elective
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC 513	Chaos and Finance	1	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Elective
Course Level	Masters Degree
Objective	Öğrencide zaman serisi ve kaos mefhumlarını oluşturmak ve finans verileri üzerine tatbiki analizi
Content	Yüksek istatistiki ve ekonometrik analiz teorisi ve pratiği
References	Johansen, S. (1991) Estimation and hypothesis testing of cointegration vectors in gaussian vector autoregressive models. Econometrica, 59, p 1151-1181 Johansen, S ., Juselius, K. (1991) Testing structural hypotheses in a multivariate cointegration analysis of the PPP and the UIP for UK. Journal of Econometrics, 53, p 211-244 Kahneman, D., Slovic, P., Tversky, A. (1982). Judgment Under Uncertainty: Heuristics and Biases . New York: Cambridge University Press. Kantz, H. (1994) A robust method to estimate the maximal Lyapunov exponent of a time series, Physics Letters A 185, 77-87. Kantz, H., Schreiber T.(1997) Nonlinear time series analysis. Cambridge, UK: Cambridge University Press. Karanfil, F., Ozkaya, A. (2007). Estimation of real GDP and unrecorded economy in Turkey based on environmental data. Energy Policy 35 (10), 4902-4908. Grassberger, P., Procaccia, I. (1983a). Characterization of strange attractors. Phy. Rev. Let., 50: 346-349 Grassberger, P., Procaccia, I. (1983b.) Estimation of the Kolmogorov entropy from a chaotic signal. Phys Rev [A] 29:2591-3. Rosenstein, M.T., Collins, J.J., De Luca, C.J. (1993) A practical method for calculating largest Lyapunov exponents from small data sets, Physica D 65, 117-34. Sachs, J.D. (1984) Theoretical issues in international borrowing. Princeton Studies in International Finance, vol. 54. Department of Economics, Princeton University, Princeton. Said, S.E., Dickey, D.A. (1984) Testing for unit roots in autoregressive moving average models of unknown order. Biometrica, 71, p 599-608 Takens, F. (1981) Detecting strange attractors in turbulence. In: Dynamical systems and turbulence. Berlin: Springer; p. 366. Wolf, A., Swift, J.B., Swinney, H.L., Vastano, J.A. (1985) Determining Lyapunov Exponents from a time series, Physica D 16, 285-317. World Bank (2000, September). Turkey—Country economic memorandum— Structural reforms for sustainable Growth (Vols. I and II) (Report No.20657TU), Washington, DC.

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC 502	Financial Theory	1	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Compulsory
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC 508	Differential Markets	1	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Compulsory
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC 514	Decision Making in Financial Markets	1	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Compulsory
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents

Content

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

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Compulsory
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC 510	Financial Crisis Management	1	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Elective
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC 505	Macroeconomics in Open Economies	1	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Elective
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC 516	International Financial Systems	1	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Elective
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC501	Microeconomics	2	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Compulsory
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC503	Financial Markets	2	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Compulsory
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC509	Statistics and Econometrics	2	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Compulsory
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC 507	Quantitative Methods in Economy and Finance	2	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Elective
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC 511	Money and Financial System	2	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Elective
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC 513	Chaos and Finance	2	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Elective
Course Level	Masters Degree
Objective	Öğrencide Zaman Serileri, Kaos, Risk-Belirsizlik, Davranışsal ekonomi, Finansal piyasalar kavramsal çerçevesini oluşturmak, ve ilişkilerini modelleme metodları açısından değerlendirmek. Ekonomik, Finansal piyasalardaki Stokastik süreçlerin modellemesi, test edilmesi Ekonomik ajanların karar verme süreçleri (davranışsal ekonomi) ile ilişkilendirilmesi Lineer Stokastik süreçlerin Stata 10., Kaotik süreçlerin ise R programı ile analizi. Kestirim ve Öngörü yöntemleri. Bu linkten program akış dosyasını bulabilirsiniz: http://iktisat.gsu.edu.tr/ata-ozkaya/dersler/
Content	Verimli Piyasalar Hipotezi analizi-eleştirisi, Risk ve Belirsizlik, Zaman, Enformasyon, Bayesian Karar verme süreci ve rasyonellik Davranışsal ekonomi uygulamaları Denge kavramı Zaman serisi analizi, 1. Stokastik süreçler Lineer modellemesi Stata 10.0 programı ile uygulama 2. Nonlineer modellemesi R programı ile uygulama 3. Kaotik süreçler Yüksek ve düşük hacimli piyasalarda (Borsa, Forex, Tahvil i.e.,) Zaman serisi analiz yöntemlerini finansal değişkenlere uygulama.
References	Johansen, S. (1991) Estimation and hypothesis testing of cointegration vectors in gaussian vector autoregressive models. Econometrica, 59, p 1151-1181 Johansen, S ., Juselius, K. (1991) Testing structural hypotheses in a multivariate cointegration analysis of the PPP and the UIP for UK. Journal of Econometrics, 53, p 211-244 Kahneman, D., Slovic, P., Tversky, A. (1982). Judgment Under Uncertainty: Heuristics and Biases . New York: Cambridge University Press. Kantz, H. (1994) A robust method to estimate the maximal Lyapunov exponent of a time series, Physics Letters A 185, 77-87. Kantz, H., Schreiber T.(1997) Nonlinear time series analysis. Cambridge, UK: Cambridge University Press. Karanfil, F., Ozkaya, A. (2007). Estimation of real GDP and unrecorded economy in Turkey based on environmental data. Energy Policy 35 (10), 4902-4908. Grassberger, P., Procaccia, I. (1983a). Characterization of strange attractors. Phy. Rev. Let., 50: 346-349

Grassberger, P., Procaccia, I. (1983b.) Estimation of the Kolmogorov entropy from a chaotic signal. Phys Rev [A] 29:2591-3.

Rosenstein, M.T., Collins, J.J., De Luca, C.J. (1993) A practical method for calculating largest Lyapunov exponents from small data sets, Physica D 65, 117-34.

Sachs, J.D. (1984) Theoretical issues in international borrowing. Princeton Studies in International Finance, vol. 54. Department of Economics, Princeton University, Princeton.

Said, S.E., Dickey, D.A. (1984) Testing for unit roots in autoregressive moving average models of unknown order. Biometrica, 71, p 599-608

Takens, F. (1981) Detecting strange attractors in turbulence. In: Dynamical systems and turbulence. Berlin: Springer; p. 366.

Wolf, A., Swift, J.B., Swinney, H.L., Vastano, J.A. (1985) Determining Lyapunov Exponents from a time series, Physica D 16, 285-317.

World Bank (2000, September). Turkey—Country economic memorandum— Structural reforms for sustainable Growth (Vols. I and II) (Report No.20657TU), Washington, DC.

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC 502	Financial Theory	2	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Compulsory
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC 508	Differential Markets	2	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Compulsory
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC 514	Decision Making in Financial Markets	2	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Compulsory
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC 506	Financial Econometrics	2	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Compulsory
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC 510	Financial Crisis Management	2	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Elective
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC 516	International Financial Systems	2	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Elective
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC 505	Macroeconomics in Open Economies	2	3	0	0	3	6

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	Elective
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents

Content

Course Code	Course Name	Semester	Theory	Practice	Lab	Credit	ECTS
EC 520	Project	2	0	0	0	0	30

Prerequisites	
Admission Requirements	

Language of Instruction	Turkish
Course Type	
Course Level	Masters Degree
Objective	
Content	
References	

Theory Topics

Week	Weekly Contents