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	Application of econometrics models on finance and modelization.
Content	Linear Econometrics Models Time series analysis Structural breaks ARCH_GARCH models
References	Wooldrige, "Introduction to econometrics"

Theory Topics

Week	Weekly Contents