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	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
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