# İçerik

| Ders Kodu | Dersin Adı | Yarıyıl | Teori | Uygulama | Lab | Kredisi | AKTS |
|-----------|-----------|---------|-------|----------|-----|---------|------|
| EC 513 | Kaos ve Finans | 1 | 3 | 0 | 0 | 3 | 6 |

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| Ön Koşul | |
| Derse Kabul Koşulları | |

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| Dersin Dili | Türkçe |
| Türü | Seçmeli |
| Dersin Düzeyi | Yüksek Lisans |
| Dersin Amacı | Öğrencide zaman serisi ve kaos mefhumlarını oluşturmak ve finans verileri üzerine tatbiki analizi |
| İçerik | Yüksek istatistiki ve ekonometrik analiz teorisi ve pratiği |

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| Kaynaklar | Johansen, S. (1991) Estimation and hypothesis testing of cointegration vectors in gaussian vector autoregressive models. Econometrica, 59, p 1151-1181<br><br>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<br><br>Kahneman, D., Slovic, P., Tversky, A. (1982). Judgment Under Uncertainty: Heuristics and Biases . New York: Cambridge University Press.<br><br>Kantz, H. (1994) A robust method to estimate the maximal Lyapunov exponent of a time series, Physics Letters A 185, 77-87.<br><br>Kantz, H., Schreiber T.(1997) Nonlinear time series analysis. Cambridge, UK: Cambridge University Press.<br><br>Karanfil, F., Ozkaya, A. (2007). Estimation of real GDP and unrecorded economy in Turkey based on environmental data. Energy Policy 35 (10), 4902-4908.<br><br>Grassberger, P., Procaccia, I. (1983a). Characterization of strange attractors. Phy. Rev. Let., 50: 346-349<br><br>Grassberger, P., Procaccia, I. (1983b.) Estimation of the Kolmogorov entropy from a chaotic signal. Phys Rev [A] 29:2591-3.<br><br>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.<br><br>Sachs, J.D. (1984) Theoretical issues in international borrowing. Princeton Studies in International Finance, vol. 54. Department of Economics, Princeton University, Princeton.<br><br>Said, S.E., Dickey, D.A. (1984) Testing for unit roots in autoregressive moving average models of unknown order. Biometrica, 71, p 599-608<br><br>Takens, F. (1981) Detecting strange attractors in turbulence. In: Dynamical systems and turbulence. Berlin: Springer; p. 366.<br><br>Wolf, A., Swift, J.B., Swinney, H.L., Vastano, J.A. (1985) Determining Lyapunov Exponents from a time series, Physica D 16, 285-317.<br><br>World Bank (2000, September). Turkey—Country economic memorandum— Structural reforms for sustainable Growth (Vols. I and II) (Report No.20657TU), Washington, DC. |

**Teori Konu Başlıkları**

| Hafta | Konu Başlıkları |
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