

İçerik

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

Ön Koşul	
Derse Kabul Koşulları	

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 istatistikî ve ekonometrik analiz teorisi ve pratiği

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

Hafta	Konu Başlıkları
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