Atılım University
Econ 301 Econometrics
Prof. Dr. Tolga Omay

Required text-book : Domador Gujarati
Introduction to Econometrics
Recommended text-book : Applied Econometric Time Series, John Wiley and Sons, Inc.
Walter Enders, Second Edition Basic Econometrics; : James H. Stock and Mark W. Watson

This is an introductary course inTime Series. Its goal is first to introduce such main concepts in this field as Ordinary Least Squares, Simple Regression analysis, Classical Linear Regression and its assumptions, Multiple Regressions, Hypothesis Testing, and Forecasting and then, using these concepts, to study and analyse the matters in the area of the Econometrics.

Grading Policy

Mid-term Exam	:40%
Final Exam	:50%
Class Participation and Homework	:10%

The attendance requirement is 70%. The 70% attendence requirement is the prerequisite for passing the course. Students who atend the course less than 70% and students who attend the course more than 70% but who don't take the mid-term examinations lose the right to enter the final examination. And as a result, such students fail in the course. Dates, times and locations of the exams will be announced in advance.

Course Outline

Week 1- Brief Review of Statistics Concepts
Week 2- Chp1 Introduction to Econometrics
Week 3- Chp2 Population regression Function
Week 4- Chp2 Sample regression Function
Week 5- Chp 3 Simple Linear regression
Week 6- Chp3 Ordinary Least Square Method
Week 7- Chp3 Some Basic Testing Procedure in Simple Regression Analysis
Week 8- Chp4 Classical Normal Linear Regression Analysis
Week 9- Chp5 Simple Regression Model and Hypothesis testing
Week 10- Chp5 Simple Regression Model and Hypothesis testing: ANOVA
Week 11- Chp 6 Extension of Simple Regression Model
Week 12- Chp 7 Multivariate Regression Analysis
Week 13- Chp 8 Multivariate Regression Analysis: Hypothesis Testing
Week 14- Chp 9 Dummy Variable Regression