

TOBB-ETU, Economics Department
Applied Time Series (IKT 553)
Ozan Eksi

Contact Information

E-mail: ozaneksi@gmail.com

Web Page: ozaneksi.weebly.com

Office Hour: By an appointment via e-mail

Lecture Notes: They will be posted on my web page.

Supplementary Textbook: *Applied Econometric Time Series, Walter Enders*

Computer Software:

- E-Views (<http://www.eviews.com/EViews11/EViews11Univ/evuniv11.html>)
- Matlab (<http://matlab.etu.edu.tr/>)

Problem Sets: There will be several homeworks throughout the course. You are allowed (and advised) to do homeworks in a group of 2 people, but not more.

Grading: The final grade will be based on a mid-term exam (%50), and a final exam (%50). Each homework will count for %7.5 of your total grade, and then the weight of the exam covering the same part of the course will reduce by the same amount.

Course Plan

Weeks 1-2 : Difference Equations

Weeks 2-3: Stationary Time Series Models

Weeks 4-5: Models with Trends

Weeks 6-7: SVAR Models

Mid-term Exam

Weeks 8: Structural Breaks

Weeks 9-12: Solving and Estimating DSGE Models

Final Exam