

TOBB-ETU, Economics Department
Applied Time Series (IKT 451)
Ozan Eksi

Contact Information

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Office: 283 (Ozan Eksi)

Office Hour: Friday 15:30:16:30, or by an appointment with an e-mail

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

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

Ekonometrik Zaman Serileri Analizi: EViews Uygulamalı, Sevüktekin ve Nargeleçekenler

Computer Software: You need to acquire the student version of EViews
(<http://www.eviews.com/EViews8/EViews8Student/evstud8.html>)

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 %10 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

Week 1-2 : Difference Equations

Week 2-4: Stationary Time Series Models

Week 5-7: Models with Trends

Mid-term Exam

Week 7-11: Multiequation Time Series Models

Week 11-12: Course Overview and Practical Sessions

Final Exam