Antalya Bilim University
Department of Economics, Econ 1301
Econometrics I Fall 2025-2026

Class Time & Place: Wednesdays 09:00-12:00 A1/11-12

You may contact me via e-mail

Assist. Prof. Dr. Fırat Yılmaz

firatyilmaz@antalya.edu.tr
(A2-42)

Welcome to the course. The primary purpose of this course is to let the students understand and interpret quantitative methods. After successfully finishing the course, students will be able to understand the real-life data, link it to theory and make use of the real data for inference process. Regression Analysis is the main topic that we will cover in detail. Students will understand OLS and apply the method to real data.

Note: Please bear in mind that this syllabus may be subject to change

Course book:

Using R for Introductory Econometrics, 2nd Edition. Heiss, F.

Recommended readings:

Using Econometrics: A Practical Guide, Global Edition, 7/E A. (H. Studenmund)

Academic Honesty and Plagiarism

Plagiarism and cheating are strictly forbidden. Each task you submit must be totally yours. Otherwise, University rules and regulations will be applied.

Attendance

Actual physical presence can be as necessary to understanding the course's subject matter as completing homework assignments and exams. Otherwise, it will be very difficult to catch up if not impossible. If you miss any exam, be aware that you need to submit legitimate excuse.

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Promptness

Make sure that you come to class fairly enough before the instructor comes. Entering the classroom/LMS after the instructor's presentation has started can be distracting both to the instructor as well as to other students.

Other Class Disruptions

Unless there is an emergency stay seated during the lecture. Avoid distracting movements, talking to each other, eating, drinking and electronics.

Assessment Criteria:

1) **Homework (10%)**
2) **Midterm (40%):** Written exam
3) **Final exam (50%)**: Written exam covering everything from the beginning.

Course Schedule

WEEK 1 Random Variables and Sampling Theory

WEEK 2 Simple Regression analysis

WEEK 3 Properties of Regression Coefficients and Hypothesis Testing

WEEK 4 Multiple Regression Analysis

WEEK 5 Nonlinear Models and Transformation of Variables

WEEK 6 Dummy Variables

WEEK 7 Specification of Regression Variables

WEEK 8 Midterm Exam

WEEK 9 Heteroskedasticity

WEEK 10 Stochastic Regressors and Measurement Error

WEEK 11 Simultaneous Equations Estimation

WEEK 12 Binary Choice and Limited Dependent Variable Models

WEEK 13 Models Using Time Series Data

WEEK 14 Review

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