Şırnak Üniversitesi Ekonometri Eğitimi

Yer: Şırnak Üniversitesi İktisadi ve İdari Bilimler Fakültesi

*Şırnak Üniversitesi tarafından **ikinci kez** düzenlenen uygulamalı ekonometri eğitimine, tüm akademisyen ve lisansüstü öğrenciler davetlidir.*

Zaman Serisi Analizleri (31 Ağustos-3 Eylül 2024)

(Doç. Dr. İbrahim HÜSEYNİ)

- Birim kök testleri (yapısal kırılmaları dikkate alan ve almayan)
- Eş-bütünleşme testleri (yapısal kırılmaları dikkate alan ve almayan)
- Kısa ve uzun dönem etkileri analiz etme
- Vektör Hata Düzeltme Modeli ve Wald Testi
- Nedensellik testleri
- Etki-tepki ve varyans ayrıştırması analizleri

Not: Eğitimin son günü örnek bir çalışmanın analizleri başından itibaren yapılarak sonuçları bütüncül bir şekilde raporlanacaktır.

Panel Veri Analizleri I ve II (4-7 Eylül 2024)

(Prof. Dr. Şaban NAZLIOĞLU / Doç. Dr. İbrahim HÜSEYNİ)

- Panel birim kök testleri (birinci ve ikinci nesil)
- Panel eş-bütünleşme testleri (birinci ve ikinci nesil)
- Eş-bütünleşme tahmincileri (yapısal kırılmayı dikkate alan ve almayan)
- Panel nedensellik testleri
- Spesifikasyon testleri

Ders içerikleri için tıklayınız.

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Konaklama

Katılımcılar, Şırnak Üniversitesinin kampüsünde bulunan üniversitemiz konukevinde konaklayabilirler. (Konukevi tel: 0486 216 63 03)

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Panel Veri Analizi I ve II

Şaban Nazlıoğlu (Pamukkale Üniversitesi)
İbrahim Hüseyni (Şırnak Üniversitesi)

Yazılım: Eviews 12 ve üzeri; GAUSS 24 ve üzeri

Önemli Notlar: Şaban Nazlıoğlu tarafından GAUSS için hazırlanmış olan ve Aptech tarafından tüm kullanıcılarının paylaşımına açılmış olan **TSPDlib (Econometric Package for Time Series and Panel Data Methods** - https://github.com/aptech/tspdlib/) kütüphanesi katılımcılara tanıtılacak ve kütüphanenin pratik kullanımları gösterilecektir. Hem TSPDlib hem de diğer GAUSS uygulamaları için katılımcıların GAUSS 24 programına sahip olmaları tavsiye edilir. Çünkü, daha önceki sürümlerde bazı fonksiyonlar olmadığı için yazılan kodların çalışmaması problemi ile karşılaşılmaktadır.

Birim Kök/Durağanlık Testleri	
Panel Birim Kök Testleri	
IPS	Im, K. S., Pesaran, M. H. and Shin, Y. (2003) Testing for unit roots in heterogeneous panels, Journal of Econometrics, 115, 53–74.
MW	Maddala, G. S. and Wu, S. (1999). A comparative study of unit root tests with panel data and a new simple test, Oxford Bulletin of Economics and Statistics, special issue, 631–52.
Choi	Choi, I. (2001) Unit root tests for panel data, Journal of International Money and Finance, 20, 249–72.
PANIC	Bai, J. and Ng, S. (2004) A PANIC attack on unit roots and cointegration, Econometrica, 72, 1127–78. Bai, J., & Ng, S. (2010). Panel unit root tests with cross-section dependence: a further investigation. Econometric Theory, 26(4), 1088-1114.
PANICCA	Westerlund, J., & Larsson, R. (2009). A note on the pooling of individual PANIC unit root tests. Econometric Theory, 25(6), 1851-1868.
CADF & CIPS	Pesaran, M.H. (2007) A simple unit root test in the presence of cross-section dependence, Journal of Applied Econometrics, 22 (2), 265-312.
Panel Durağanlık Testleri	
Hadri	Hadri, K. (2000), Testing for Unit Roots in Heterogeneous Panel Data, Econometrics Journal, 3, 148-161.
YW	Yin, Y. and S. Wu (2001), "Stationarity Tests in Heterogeneous Panels," in Badi H. Baltagi, Thomas B. Fomby, R. Carter Hill (ed.) Nonstationary Panels, Panel Cointegration, and Dynamic Panels (Advances in Econometrics, Volume 15) Emerald Group Publishing Limited, pp.275 – 296.
PANIC KPSS	Bai, J., and S. Ng (2005), "A New Look at Panel Testing of Stationarity and the PPP Hypothesis," In: Andrews, D.W.K., Stock, J.H. (Eds.), Identification and Inference for Econometric Models. Essays in Honor of Thomas Rothenberg. Cambridge University Press, Cambridge.
HK	Hadri, K., Kurozumi, E., (2012) A simple panel stationarity test in the presence of serial correlation and a common factor, Economics Letters 115, 31–34.
Extensions	Nazlioglu, S., Payne, J. E., Lee, J., Rayos-Velazquez, M., & Karul, C. (2021). Convergence in OPEC carbon dioxide emissions: Evidence from new panel stationarity tests with factors and breaks. Economic Modelling, 100, 105498.
Yapısal Kırılmalar	
LM-level break	Im, K., Lee, J., Tieslau, M. (2005) Panel LM Unit-root Tests with Level Shifts, Oxford Bulletin of Economics and Statistics 67, 393–419. Westelund, J. (2012) Testing for unit roots in panel time-series models with multiple level breaks, The Manchester School Vol 80 No. 6 671–699.
LM-trend break	Lee, J., & Tieslau, M. (2017). Panel LM unit root tests with level and trend shifts. Economic Modelling.
PANIC LM-Break	Bai, J. and Carrion-i-Silvestre, J. L. (2009). Structural changes, common stochastic trends, and unit roots in panel data, Review of Economic Studies, 76, 471–501.
PANIC LM-Fourier	Nazlioglu, S., Lee, J., Tieslau, M., Karul, C., & You, Y. (2023). Smooth structural changes and common factors in nonstationary panel data: an analysis of healthcare expenditures. Econometric Reviews, 42(1), 78-97.
Panel KPSS-Break	Carrion-i-Silvestre, J.L., Del Barrio-Castro, T., Lopez-Bazo, E., (2005) Breaking the panels: An application to GDP per capita, Econometrics Journal, 8, 159–175. Hadri, K., & Rao, Y. (2008). Panel Stationarity Test with Structural Breaks. Oxford Bulletin of Economics and Statistics, 70(2), 245-269.
Panel KPSS-Fourier	Nazlioglu, S., & Karul, C. (2017). A panel stationarity test with gradual structural shifts: Re-investigate the international commodity price shocks. Economic Modelling, 61, 181-192.

New Extensions	Nazlioglu, S., Payne, J. E., Lee, J., Rayos-Velazquez, M., & Karul, C. (2021). Convergence in OPEC carbon dioxide emissions: Evidence from new panel stationarity tests with factors and breaks. Economic Modelling, 100, 105498.
Eşbütünleşme Testleri	
Pedroni	Pedroni, P., 1999. Critical values for cointegration tests in heterogeneous panels with multiple regressors. Oxford Bulletin of Economics and Statistics 61, 653–670. Pedroni, P., 2004. Panel cointegration: asymptotic and finite sample properties of pooled time series tests with an application to the PPP hypothesis: new results. Econometric Theory 20, 597–627.
LM	Westerlund, J., Edgerton, D. L., 2007. A Panel Bootstrap Cointegration Test. Economics Letters 97, 185–190.
Durbin-h	Westerlund, J., 2008. Panel cointegration tests of the Fisher effect, Journal of Applied Econometrics 23, 193–233.
Structural breaks	Westerlund, J. (2006) Testing for panel cointegration with a level break, Economics Letters 91 (2006) 27–33. Westerlund, J., 2006. Testing for panel cointegration with multiple structural breaks. Oxford Bulletin of Economics and Statistics 68, 101-132. Westerlund, J., Edgerton, D. L., 2008. A Simple Test for Cointegration in Dependent Panels with Structural Breaks. Oxford Bulletin of Economics and Statistics 70, 665-704.
Eşbütünleşme Tahmincileri	
Panel ARDL	Pesaran, M. H., Shin, Y. and Smith, R. J. (1999), Pooled Mean Group Estimation of Dynamic Heterogeneous Panels, Journal of the American Statistical Association, 94, 621–634.
Panel FMOLS	Pedroni, P., 2000. Fully modified OLS for heterogeneous cointegrated panels. Advances in Econometrics 15, 93–130.
Panel DOLS	Pedroni, P., 2001. Purchasing Power Parity Tests in cointegrated panels. Review of Economics and Statistics 83, 727–731.
CUP-FM	Bai, J., and C. Kao. (2005). ''On the Estimation and Inference of a Panel CointegrationModel with Cross-Sectional Dependence.'' In B. Baltagi (ed.), Contributions to Economic Analysis. Amsterdam: Elsevier.
BA-OLS	Westerlund, J. (2007) Estimating Cointegrated Panels with Common Factors and the Forward Rate Unbiasedness Hypothesis, Journal of Financial Econometrics, 2007, Vol. 5, No. 3, 491–522.
CCE	Pesaran, M.H., (2006) Estimation and inference in large heterogeneous panels with a multifactor error structure, Econometrica, Vol. 74, No. 4, 967–1012.
IFE	Bai, J. 2009. Panel data models with interactive fixed effects. Econometrica 77:1229–79.
FAR	Greenaway-McGrevy, R., C. Han, and D. Sul. 2012. Asymptotic distribution of factor augmented estimators for panel regression. Journal of Econometrics 168:48–53.
Dynamic Models	Gaibulloev, K., Sandler, T., & Sul, D. (2014). Dynamic panel analysis under cross- sectional dependence. Political Analysis, 22(2), 258-273.
Panel Nedensellik	
Panel SUR	Kónya, L. (2006) Exports and growth: Granger causality analysis on OECD countries with a panel data approach, Economic Modelling, 23 (6), pp. 978-992.
Panel Granger	Dumitrescu, E., Hurlin, C. (2012) Testing for Granger non-causality in heterogeneous panels, Economic Modelling 29 (2012) 1450–1460.
Panel Toda-Yamamoto	Emirmahmutoglu, F., Kose, N. (2011) Testing for Granger causality in heterogeneous mixed panels, Economic Modelling 28 (2011) 870–876.
Panel PANIC Toda-Yamamoto	Nazlioglu, S., & Karul, C. (2024). Testing for Granger causality in heterogeneous panels with cross-sectional dependence. Empirical Economics, 1-39.
Spesifikasyon Testleri	
LM	Breusch, T.S. and Pagan, A.R. (1980) The Lagrange multiplier test and its applications to model specification in econometrics, Review of Econometric Studies, 47 (1), 239-253.
CD	Pesaran, M. H. (2021). General diagnostic tests for cross-sectional dependence in panels. Empirical Economics, 60(1), 13-50.
BA-LM	Pesaran, M. H., Ullah, A. and Yamagata, T. (2008) A bias-adjusted LM test of error cross-section independence, Econometrics Journal 11, 105–127.
Delta	Pesaran, M. H., Yamagata, T. (2008) Testing slope homogeneity in large panels, Journal of Econometrics, 142(1), pp. 50–93.

Zaman Serisi Analizleri

İbrahim Hüseyni (Şırnak Üniversitesi)

Yazılım: Eviews 12 ve üzeri; GAUSS 24 ve üzeri
Önemli Notlar: Şaban Nazlıoğlu tarafından GAUSS için hazırlanmış olan ve Aptech tarafından tüm kullanıcılarının paylaşımına açılmış olan **TSPDlib (Econometric Package for Time Series and Panel Data Methods** - https://github.com/aptech/tspdlib/) kütüphanesi katılımcılara tanıtılacak ve kütüphanenin pratik kullanımları gösterilecektir. Hem TSPDlib hem de diğer GAUSS uygulamaları için katılımcıların GAUSS 24 programına sahip olmaları tavsiye edilir. Çünkü, daha önceki sürümlerde bazı fonksiyonlar olmadığı için yazılan kodların çalışmaması problemi ile karşılaşılmaktadır.

Birim Kök/Durağanlık Testleri	
Birim Kök Testleri	
ADF	Dickey, D. A., & Fuller, W. A. (1981). Likelihood ratio statistics for autoregressive time series with a unit root. Econometrica: journal of the Econometric Society, 1057-1072.
Philips Perron (PP)	Phillips, P. C., & Perron, P. (1988). Testing for a unit root in time series regression. biometrika, 75(2), 335-346.
KPSS	Kwiatkowski, D., Phillips, P. C., Schmidt, P., & Shin, Y. (1992). Testing the null hypothesis of stationarity against the alternative of a unit root: How sure are we that economic time series have a unit root?. Journal of econometrics, 54(1-3), 159-178.
Yapısal Kırılmayı Dikkate Alan Birim Kök Testleri	
Zivot & Andrews	Zivot, E., & Andrews, D. W. (1992). Further Evidence on the Great Crash, the Oil-Price Shock, and the Unit-Root Hypothesis. Journal of Business & Economic Statistics, 10(3), 251-270.
Narayan & Popp	Narayan, P. K., & Popp, S. (2010). A new unit root test with two structural breaks in level and slope at unknown time. Journal of Applied Statistics, 37(9), 1425-1438.
Fourier ADF	Enders, W., & Lee, J. (2012). The flexible Fourier form and Dickey–Fuller type unit root tests. Economics Letters, 117(1), 196-199.
Fourier KPSS	Becker, R., Enders, W., & Lee, J. (2006). A stationarity test in the presence of an unknown number of smooth breaks. Journal of Time Series Analysis, 27(3), 381-409.
Eş-bütünleşme Testleri	
Eş-bütünleşme Testleri	
Engle & Granger	Engle, R. F., & Granger, C. W. (1987). Co-integration and error correction: representation, estimation, and testing. Econometrica: journal of the Econometric Society, 251-276.
Johansen	Johansen, S. (1988). Statistical analysis of cointegration vectors. Journal of economic dynamics and control, 12(2-3), 231-254.
Yapısal Kırılmayı Dikkate Alan Eş-bütünleşme Testleri	
Gregory & Hansen	Gregory, A. W., & Hansen, B. E. (1996). Residual-based tests for cointegration in models with regime shifts. Journal of econometrics, 70(1), 99-126.
Hatemi-j	Hatemi-j, A. (2008). Tests for cointegration with two unknown regime shifts with an application to financial market integration. Empirical economics, 35(3), 497-505.
Maki	Maki, D. (2012). Tests for cointegration allowing for an unknown number of breaks. Economic Modelling, 29(5), 2011-2015.
Fourier Johansen	Pascalau, R., Lee, J., Nazlioglu, S., & Lu, Y. (2022). Johansen-type cointegration tests with a Fourier function. Journal of Time Series Analysis, 43(5), 828-852.
Nedensellik	
Granger Nedensellik	Granger, C. W. (1980). Testing for causality: A personal viewpoint. Journal of Economic Dynamics and control, 2, 329-352.
Hatemi-j	Hatemi-j, A. (2012). Asymmetric causality tests with an application. Empirical economics, 43, 447-456.
Toda & Yamamoto	Toda, H. Y., & Yamamoto, T. (1995). Statistical inference in vector autoregressions with possibly integrated processes. *Journal of econometrics*, *66*(1-2), 225-250.
Fourier Granger	Nazlioglu, S., Gormus, A., & Soytas, U. (2019). Oil prices and monetary policy in emerging markets: structural shifts in causal linkages. Emerging Markets Finance and Trade, 55(1), 105-117. Enders, W., & Jones, P. (2016). Grain prices, oil prices, and multiple smooth breaks in a VAR. Studies in Nonlinear Dynamics & Econometrics, 20(4), 399-419.
Tahminciler	

DOLS	Stock, J. H., & Watson, M. W. (1993). A simple estimator of cointegrating vectors in higher order integrated systems. Econometrica: journal of the Econometric Society, 783-820
FMOLS	Pedroni, P. (2001). Fully modified OLS for heterogeneous cointegrated panels. In Nonstationary panels, panel cointegration, and dynamic panels (pp. 93-130). Emerald Group Publishing Limited.
CCR	Park, J. Y. (1992). Canonical cointegrating regressions. Econometrica: Journal of the Econometric Society, 119-143.
ARDL	Pesaran, M. H., Shin, Y., & Smith, R. J. (2001). Bounds testing approaches to the analysis of level relationships. Journal of applied econometrics, 16(3), 289-326.