



UNIVERSITAS GADJAH MADA

Faculty of Mathematics and Natural Sciences

Mathematics Department

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Undergraduate Program in Statistics

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MODULE HANDBOOK

Module name	Pengantar Ekonometri (Introduction to Econometrics)								
Module level, if applicable	Bachelor								
Code, if applicable	MMS-3445								
Subtitle, if applicable	-								
Courses, if applicable	-								
Semester(s) in which the module is taught	6/third year								
Person responsible for the module	Widya Irmaningtyas, S.Si., M.Sc.								
Lecture(s)	Widya Irmaningtyas, S.Si., M.Sc.								
Language	Bahasa Indonesia								
Classification within the Curriculum	Compulsory course / Elective Studies								
Teaching format /class hours per week during the semester:	2 hours lecture, 2 hours laboratory session								
Workload	<ul style="list-style-type: none"> • 2 hours lecture+ 4 hours individual study, 14 weeks lecture persemester, • 2 hours laboratory session + 2 hours individual study, 10 weeks laboratory session per semester, • total 124 hours a semester 								
Credit points	3								
Requirements	MMS-1409 Metode Statistika II								
Module objectives/intended learning outcomes	<p>By the end of this course, you should see improvement in your ability to:</p> <p>CO1. explain the concept of regression model relevant for analyzing economic data, the method of least square and its assumptions that underpin the classical regression model, and statistical properties of the estimator.</p> <p>CO2. diagnose and consider remedial measures for a number of common regression problems, such as autocorrelation, heteroscedasticity, and multicollinearity.</p> <p>CO3. apply econometrics procedure to solve problems in real-world economic data sets.</p> <p>CO4. apply the econometric tools to conduct an empirical analysis using an econometric/statistical software.</p>								
Content	Classical linear regression model, The method of Ordinary Least Squares (OLS) assumptions, OLS estimators, Properties of OLS estimators, Autocorrelation, Heteroscedasticity, Multicollinearity								
Study and examination requirements and forms of examination	<p>The weight of assignments will be as follows:</p> <table style="margin-left: 20px;"> <tr> <td>i. Quiz, homework</td> <td>10%</td> </tr> <tr> <td>ii. Group discussion</td> <td>15%</td> </tr> <tr> <td>iii. Mid semester exam</td> <td>35%</td> </tr> <tr> <td>iv. Final exam</td> <td>40%</td> </tr> </table> <p>Grade scale:</p> <p>A : $85 \leq \text{score}$ A/B : $75 \leq \text{score} < 85$ B : $60 \leq \text{score} < 75$ B/C : $50 \leq \text{score} < 60$ C : $40 \leq \text{score} < 50$</p>	i. Quiz, homework	10%	ii. Group discussion	15%	iii. Mid semester exam	35%	iv. Final exam	40%
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	D : $20 \leq \text{score} < 40$ E : $\text{score} < 20$
Media employed	Slides and LCD projectors, whiteboards
Reading List	<ol style="list-style-type: none"> 1. Gujarati, D. N., 2003, Basic Econometrics, 4th edition, McGraw-Hill, New York. 2. Judge, G. E., Griffiths, W. E., Hill, R. C., Lutkepohl, H. and Lee, T., 1982, Introduction to the Theory and Practice of Econometric, John Wiley & Sons, Canada.

CO and PLO mapping

	PLO 1	PLO 2	PLO 3	PLO 4	PLO 5	PLO 6	PLO 7
CO 1		x					
CO 2						x	
CO 3				x			
CO 4			x				