

| 1.Course Identity | | | | |
|-------------------|---------------------------|---------------|----------------------|--|
| Course Name | Basic Econometrics | | | |
| Faculty | Business and Econometrics | Study Program | Economics | |
| Code | SIE503 | Credit | 3 | |
| Group | Study Program | Course Status | Compulsory | |
| Semester | 5 | Availability | Limited | |
| Learning Method | In-class | Media | Blended | |
| Course Group | Core Courses | Prerequisite | Inductive Statistics | |

2. Course Description

This course describes basic concepts of regression and formation of model regression and its application using empirical data for Economy. This course also provides the application of analysis tools which can be used for carrying out basic study of economics. In general, this course discusses basic concepts of regression, estimation problem on regression, estimation interval and hypothesis testing, multiple regression model, dummy variable model, and concept of classical assumption on OLS.

| 3.Learning Outcome | | | | | |
|--------------------|--|----------|---|--|--|
| GLO Code | Formulation of Graduate Learning Outcome (GLO) | CLO Code | Formulation of Course Learning Outcome (CLO) | | |
| E | Able to master quantitative reasoning to analyze the phenomena of business, finance, and economic development. | E6 | Able to understand basic concepts and regression models testing based on data analysis procedures including economic relationship modeling, model estimation and testing, and interpretation based on output results. | | |
| Н | Able to use the data and technology to analyze the problem of economic development, finance, and business. | H2 | Able to apply the regression analysis procedure including estimation, model testing, and interpretation based on output results using econometric software | | |

| 4. Study Materials and Main References | | |
|--|--|--|
| Study Materials | Concept and Scope of Econometrics Data in Economics Basic concept and regression model Simple and multiple regression Estimation interval and hypothesis testing Concept and form of regression model using dummy variable Concept and classical assumption testing on OLS | |
| Main References | Gujarati, D., & Porter, D. 2009. Basic Econometrics. 5 th Edition. New York: McGraw Hill Widarjono, Agus. 2019. Ekonometrika: Pengantar dan Aplikasinya Disertai Panduan Eviews Edisi 5. Yogyakarta: UPP STIM YKPN | |

| | | Syllabus | | | |
|-----------|------------------|----------|------|-----|--|
| ECONOMICS | Version/Revision | 1/0 | Page | 2/2 | |

| Date : | Date : | Date : |
|--|---------------------------------|---------------------------------|
| Authorized by Dean | Checked by Head of Department | Prepared by |
| | | |
| | | |
| Prof. Jaka Sriyana, S.E., M.Si., Ph.D. | Dr. Sahabudin Sidiq, S.E., M.A. | Chairman of Curriculum/Syllabus |
| | | Composing Team |