

### 1. Course Identity

<b>Course Name</b>	Applied Econometrics		
<b>Faculty</b>	Business & Economics	<b>Study Program</b>	Economics
<b>Code</b>	SIE604	<b>Credit</b>	3
<b>Group</b>	Study Program	<b>Course Status</b>	Compulsory
<b>Semester</b>	6	<b>Availability</b>	Limited
<b>Learning Method</b>	In-class	<b>Media</b>	Blended
<b>Course Cluster</b>	Core Course	<b>Prerequisite</b>	Basic Econometrics

### 2. Course Description

This course is an advanced econometrics course that provides explanation to students regarding the formation of advanced regression model and its application using empirical data for economics. In addition, this course also provides the application of analytical tools that can be used in conducting economic empirical studies and research. This course provides an understanding and application of analytical processes using statistical software for economic research. In general, this course discusses advanced regression models such as the dependent qualitative response model, panel data, and basic models to advanced time-series econometrics.

### 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 phenomena of business, finance and economic development	E6	Able to understand basic concepts and regression models testing based on data analysis procedures including modeling economic relations, model estimation and testing, and interpretation based on output results.
H	Able to utilize data and technology to analyze development economic problems, finance and business.	H2	Able to apply regression analysis procedures including estimation, model testing, and interpretation based on output results using econometric software.

### 4. Study Materials & Main References

<b>Study Materials</b>	<ul style="list-style-type: none"> <li>- Concept and Scope of Applied Econometrics</li> <li>- Binary Response Model</li> <li>- Simultaneous Equation</li> <li>- Panel Data Regression</li> <li>- ARMA and ARIMA models</li> <li>- ARCH and GARCH models</li> <li>- Stationarity in Data</li> <li>- Cointegration and Error Correction Model</li> <li>- Autoregressive Distributed Lag (ARDL) Model</li> <li>- Vector Autoregressive Model (VAR)</li> </ul>
<b>Main References</b>	Gujarati, D., & Porter, D. 2009. Basic Econometrics. 5 <sup>th</sup> Edition. New York: McGraw Hill



Widarjono, Agus. 2019. *Ekonometrika: Pengantar dan Aplikasinya Disertai Panduan Eviews Edisi 5*. Yogyakarta: UPP STIM YKPN

Date :	Date :	Date :
Authorized by Dean	Checked by Head of Department	Prepared by
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