

Universitas Brawijaya Faculty of Mathematics and Natural Sciences Department of Statistics / Bachelor Statistics Study Programme

Module Handbook				
Module Name:	Econometrics (MAS61323)			
Module Level:	Bachelor			
Abbreviation, if applicable:	-			
Sub-heading, if applicable:	-			
Courses included in the	-			
module, if applicable:				
Semester/term:	3rd / Second Year			
Module Coordinator(s):	Rahma Fitriani, S.Si., M.Sc. Ph.D			
Lecturer(s):	Rahma Fitriani, S.Si., M.Sc. Ph.D			
	Nurjannah, S.Si., M.Phil., Ph.D			
Language:	Indonesian			
Classification within the	Elective Course			
curriculum:				
Teaching format / class per	3×50 minutes			
week during semester:				
Workload:	2.5 hours lectures, 3 hours structural activities, 3 hours			
	individual studies, 16 weeks per semester, and total 136 hours			
	per semester 4.5 ECTS			
Credit Points:	3			
Requirements:	Introduction to Regression Analysis (MAS62122),			
Learning goals /	Microeconomics (MAS62311)			
competencies:	General Competence (Knowledge):			
competencies.	ILO1 The students are able to master basic scientific			
	concepts and statistical analysis methods applied on			
	computing, social science, humanities, economics,			
	U O2 The students are shield to arrange and/or shoose an			
	afficient data collection/ data generated design that			
	applies in surveys, experiments or simulations			
	U O2 The students on shis to monoge analyze and			
	accomplete the real area using statistical method on			
	computing social humanities economics industry			
	and life science that helped by software, then present			
	and communicate the results			
	ILO4 The students are able to master at least two statistical			
	softwares, including based on open source.			

	ILO5	The students are able to apply logical, critical,
		systematic, and innovative thinking independently
		when applied to science and technology that contain
		humanities values, based on scientific principles,
		procedures and ethics with excellent and measurable
		results.
	ILO7	The students are able to improve and develop a job
		networks, then supervise and evaluate the team's
		performance they lead.
	ILO8	The students are able to apply and internalize the
		spirit of independence, struggle, entrepreneurship,
		based on values, norms, and academic ethics of
		Pancasila in all aspects of life.
	Specifi	ic Competence:
	 M1	Students are able to apply the basic concepts of
		econometrics. (ILO1, ILO3, ILO5)
	M2	Students are able to utilize regression analysis to form
		empiric model (an equation) which connects one
		response variable and one or some predictor
		variable(s) in economic field. (ILO3, ILO1, ILO4,
		ILO5)
	M3	Students are able to utilize regression analysis to test
		economic theories based on cross section data. (ILO3,
		ILO1, ILO4, ILO5)
	M4	Students are able to interpret the output economically.
		(ILO3, ILO1, ILO5)
	M5	Students are able to apply relevant techniques if faced
		with a mismatch of assumptions needed in regression
		analysis. (ILO3, ILO2, ILO4, ILO5)
	M6	Students understand advanced basics theory of
		economics. (ILO3, ILO1, ILO5)
	M7	Students are able to present analysis results both
		written and oral, in the form of both individual or
		group tasks. (ILO3, ILO5, ILO7, ILO8)
Contents:	1	Econometrics Definition and Regression Analysis
		Overview
	2	Econometrics Data Handling and Advanced Analysis
		in Linear Regression
	3	Multiple regression analysis and its use in
		econometrics
	4	Regression Model using Dummy Variables
	5	Assumptions of regression analysis, testing, violation
		effects, and how to solve it in the context of

		economics data.		
	6	Regression Model using panel data		
Soft skill attribute:	Responsible, independently, and discipline			
Study/exam achievement:	Final score (NA) is calculated as follow: 10% Post Test, 10%			
	Assignments, 20% Quizzes, 30% Midterm Exam, 30% Final			
	Exam			
	Final index is defined as follow:			
	А	: > 80 - 100		
	$\mathbf{B}+$: > 75 - 80		
	В	: > 69 - 75		
	C+	: > 60 - 69		
	С	: > 55 - 60		
	D+	: > 50 - 55		
	D	: > 44 - 50		
	Е	: 0 - 44		
Forms of media:	Softwa	re (Gretl and Excel), whiteboard, LCD, and Projector		
Learning methods:	Lecture	e and assessments		
Literature:	Main: Gujarati, Damodar N. Basic econometrics. Tata McGraw-Hill			
	Education, 2009.			
	Suppor	t:		
	Woold	ridge, Jeffrey M. Introductory econometrics: A modern		
	approa	ch. Nelson Education, 2015.		
Notes:				