

## Universitas Negeri Surabaya Faculty of Economics and Business Bachelor of Economics Study Program

Document Code

				S	SEM	ESTER	LEA	RN	ING	; PI	LAI	N		
Courses		COI	DE		Course	ily	Credit Weight			SEMESTER	Compilation Date			
Econometrics 2			872	2003034	4				T=3	P=0	ECTS=4.77	5	July 18, 2024	
AUTHORIZAT		TON	SP Developer					Course Cluster Coordinator			Coordinator	Study Program Coordinator		
											Dr. Tony Seno Aji, S.E., M.E.			
Learning model	ning Project Based Learning el													
Program	1	PLO study program that is charged to the course												
Learning		Program Objectives (PO)												
(PLO)		PLO-PO Matrix												
		P.O												
		PO Matrix at the end of each learning stage (Sub-PO)												
			F	P.O Week										
					1 2	3 4	5 6	7	8	9	10	11 12	13 14	15 16
Short Course Description		This course contains econometric concepts 2, which include: autoregressive models; time series econometrics models.												
Reference	ces	Main :												
		Supporters:												
Supporting lecturer		Dr. Tony Seno Aji, S.E., M.E. Dr. Lucky Rachmawati, S.E., M.Si.												
Week- each		nal abilities of ach learning age sub-PO)		ndica		luation Criteria &	2 Form	Help Learning, Learning methods, Student Assignments, [Estimated time] Offline ( Online ( online )			References	Assessment Weight (%)		
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(1) (2)			(3)		(4)	(4)		5)	(6)		(7)	(8)		

1	Students are able to understand and explain various basic concepts of Econometrics	1.Explain the concept of RPKPS/SAP 2.Explain various Regression Models 3.Explain the concept of Hypothesis 4.Explains the concept of Classical Assumptions 5.Fixed various Classic Assumption Issues		Discussion 3 X 50		0%
2	Students are able to understand and explain various basic concepts of Econometrics	· Understand and explain the characteristics of the model · Understand and explain the various components of the model · Form an Econometric Model · Explain the Criteria for Model Errors · Explain the Consequences of Testing Model Errors	Criteria: Individual Participation and Assignments	Discussion and Problem based learning 3 X 50		O%
3	Students are able to understand, explain and analyze the results of regression model estimation calculations	· Explaining Model Types: Linear and Non- Linear · Selecting Models: McKinnon- White-Davidson (MWD) Test · Explaining Model Applications Interpreting Results	Criteria: Individual Participation and Assignments	Discussion and Problem based learning 3 X 50		0%
4	Students are able to understand, explain and analyze the results of estimation calculations for panel data regression models	· Understand and explain the concept of Panel Data · Get to know various Panel Data Regression Models · Explain and analyze Panel Data Estimation · Explain Model Applications Interpret Results		Discussion and Problem based learning 3 X 50		0%
5	Students are able to understand and explain various concepts of time series analysis	Explain and analyze Time Series Data Explain various types of Time Series Analysis Explain time series analysis models		Discussion and Problem based learning 3 X 50		0%
6	Students are able to understand, apply and analyze the results of stationarity testing	Explain and analyze the concept of stationarity Explain and analyze the application of the model. Interpret the results		Discussion and Problem based learning 3 X 50		0%

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7	Students are able to understand, apply and analyze the results of stationarity testing	1.Explain and analyze Lagged Concepts 2.Explain and analyze application models 3.Interpreting Results		Discussion and Problem based learning 3 X 50			0%
8	UTS	UTS		3 X 50			0%
9	Students are able to understand, apply and analyze the results of error correction model testing	Explain the concept of the error correction model Explain and apply the model application. Interpret the results		Discussion and Problem based learning 3 X 50			0%
10	Students are able to understand, apply and analyze the results of causality model testing	Explain and analyze the concept of the causality model. Explain and apply the application of the model. Interpret the results		Discussion and Problem based learning 3 X 50			0%
11	Students are able to understand, apply and analyze the results of testing simultaneous equation models	Explain and analyze the concept of the Simultaneous Equation Model Explain and apply the model application. Interpret the results		Discussion and Problem based learning 3 X 50			0%
12	Students are able to understand, apply and analyze the results of VAR model testing	Explain and analyze the concept of the VAR model Explain and apply the application of the model. Interpret the results		Discussion and Problem based learning 3 X 50			0%
13	Students are able to understand, apply and analyze the results of VECM model testing	Explain and analyze the VECM Model Concept Explain and apply the model Application Interpret the Results		Discussion and Problem based learning 3 X 50			0%
14	Students are able to understand and explain various Forecasting concepts	1.Understand and explain the Forecasting Concept 2.Understand and explain various types of forecasting models		Discussion and Problem based learning 3 X 50			0%
15	Students are able to understand and explain various concepts in the ARIMA model	· Understand and explain the ARIMA Model · Explain and apply the Model Application Interpret the results		Discussion and Problem based learning 3 X 50			0%
16	UAS	UAS		3 X 50			0%
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## Notes

- Learning Outcomes of Study Program Graduates (PLO Study Program) are the abilities possessed by each Study Program graduate which are the internalization of attitudes, mastery of knowledge and skills according to the level of their study program obtained through the learning process.
- The PLO imposed on courses are several learning outcomes of study program graduates (CPL-Study Program)
  which are used for the formation/development of a course consisting of aspects of attitude, general skills, special
  skills and knowledge.
- 3. **Program Objectives (PO)** are abilities that are specifically described from the PLO assigned to a course, and are specific to the study material or learning materials for that course.
- Subject Sub-PO (Sub-PO) is a capability that is specifically described from the PO that can be measured or observed and is the final ability that is planned at each learning stage, and is specific to the learning material of the course.
- Indicators for assessing ability in the process and student learning outcomes are specific and measurable statements that identify the ability or performance of student learning outcomes accompanied by evidence.
- Assessment Criteria are benchmarks used as a measure or measure of learning achievement in assessments based on predetermined indicators. Assessment criteria are guidelines for assessors so that assessments are consistent and unbiased. Criteria can be quantitative or qualitative.
- 7. Forms of assessment: test and non-test.
- 8. Forms of learning: Lecture, Response, Tutorial, Seminar or equivalent, Practicum, Studio Practice, Workshop Practice, Field Practice, Research, Community Service and/or other equivalent forms of learning.
- Learning Methods: Small Group Discussion, Role-Play & Simulation, Discovery Learning, Self-Directed Learning, Cooperative Learning, Collaborative Learning, Contextual Learning, Project Based Learning, and other equivalent methods.
- 10. Learning materials are details or descriptions of study materials which can be presented in the form of several main points and sub-topics.
- 11. The assessment weight is the percentage of assessment of each sub-PO achievement whose size is proportional to the level of difficulty of achieving that sub-PO, and the total is 100%.
- 12. TM=Face to face, PT=Structured assignments, BM=Independent study.