Document Code



Universitas Negeri Surabaya Faculty of Economics and Business slamic Economics Undergraduate Study Program

UNESA		Islamic Economics Undergraduate Study Program																
				S	EM	ES ⁻	TER	LE	ARN	IIN	G PLA	N						
Courses			CODE				Cours	se Fam	ily	Cred	lit Weight		SEME	STER	С	Compilation Date		te
Econometric	s		602020303	13			Comp	ulsory S	Study T=3 P=0 ECTS=4.77			3	Д	ugust 2	1, 2023			
AUTHORIZAT	TION		SP Developer		Progra	am Sub		se Clu	ster Coord	linator	Study	Progran	n Coord	linator				
			Fira Nurafi	ni, S.E	EI., M.S	SEI.		Clarashinta Canggih, S.E, CIFP			Dr. Ahmad Ajib Ridlwan, S.Pd., M.SEI.			vl.SEI.				
Learning model	Project Based	Learning	J															
Program Learning	PLO study pr	ogram th	nat is charç	ged to	the c	ourse	•											
Outcomes (PLO)	PLO-5		ring theoretic									siness a	nd Islam	ic Financ	e in ger	neral an	d specif	ically to
(PLO)	Program Obie	Program Objectives (PO)																
	PO - 1																	
	PO - 2	Able to	analyze the	theor	y of ec	onome	etrics the	oroughl	y									
	PO - 3	Able to analyze the theory of econometrics thoroughly Able to make the right decisions based on information and data analysis																
	PO - 4																	
	PLO-PO Matrix																	
			P.O		PLO-	5												
			PO-1	PO-1 /														
			PO-2)-2														
			PO-3															
			PO-4	1														
						_												
	PO Matrix at the end of each learning stage (Sub-PO)																	
			P.O								We	ek						
				1	2	3	4	5	6	7	8 9	10	11	12	13	14	15	16
		РО	-1															
		РО	-2															
		РО	-3															
		РО	-4															
												ı	1					
Short Course Description	This course is conduct empirior. This course coregression and data, and multi learning through that knowledge	cal resear nsists of t ysis estim variate ai n data sei	ch. This cou theoretical a nators, interp nalysis are a	irse co nd ap pretationals also in	overs e plied a ons, an itroduc	conome pproace d unde ed. Th	netrics a ches to erlying a ne majo	and the econor assump rity of	essent netric a tions. A learning	ial sta nalysi: part fr meth	tistical tool s. The focu om that, as ods used i	s neces is is on ssociativ n this c	sary to u Ordinary e analys ourse ai	inderstai / Least \$ iis, comp re case-l	nd and o Square parative based le	conduct - simple analysis earning	empirice and m s, time s and pro	al research ultiple linea series, panel oblem-basec
References	Main :																	
	2. Joseph 3. Bougie 4. Badi H. 5. Greene 6. Gujarai 7. Gujarai 8. Matono	hrough data set analysis. This course assumes basic knowledge of statistical analysis, for example, data types, hypothesis testing, and builds or																
1	C																	

- Aji, Tony Seno; Prabowo, Prayudi Setiawan; Canggih, Clarashinta. Causality relationship among interest rate, inflation, exchange rate using vector autoregression. Economics, Management and Sustainability, [S.l.], v. 6, n. 1, p. 49-60, Apr. 2021. ISSN 2520-6303. Available at: https://doi.org/10.14254/jems.2021.6-1.4
- 2. Rosa, S. P., & Canggih, C. (2021). Pengaruh Tingkat Kesehatan Bank Terhadap Total Pembiayaan Bank Umum Syariah Periode 2012Q1-2020Q1. IQTISHADIA Jurnal Ekonomi & Perbankan Syariah, 8(1), 22-37. http://ejournal.iainmadura.ac.id/index.php/iqtishadia/article/view/3708
- Affan, I., & Canggih, C. (2022). Analisis Faktor-Faktor yang Memengaruhi Keputusan Investor Saham Syariah di Surabaya selama Pandemi Covid-19. Jurnal Ekonomi Syariah Teori Dan Terapan, 9(2), 213–229. https://doi.org/10.20473/vol9iss20222pp213-229
 Hariawan, H. D. A., & Canggih, C. (2022). Analisis Faktor yang Mempengaruhi Keputusan Investasi di Pasar Modal Syariah: Studi Kasus di Kota Surabaya. Jurnal Ekonomi Syariah Teori Dan Terapan, 9(4), 495–511. https://doi.org/10.20473/vol9iss20224pp495-511
- 5. Nurafini. F. (2022). Studi Perbandingan Tingkat Kesehatan Bank Antara Bank Syariah dan Bank Konvensional di Indonesia Selama Pandemi
- Covid-19. Jurnal Ilmiah Ekonomi Islam. 8 (3) Canggih, C., dkk. (2022). ARE ISLAMIC BANKS STILL SOUND AMIDST PANDEMIC. El-Dinar: Jurnal Keuangan dan Perbankan Syariah. 10 (2) 114-129.

Supporting lecturer

Clarashinta Canggih, S.E., CIFP. Yan Putra Timur, S.M., M.SEI. Fira Nurafini, S.EI., M.SEI.

recturer	Fira Nurafini, S.E	I., M.SEI.					
Week-	Final abilities of each learning stage	Evalua	tion	Lear Stude	elp Learning, rning methods, nt Assignments, stimated time]	Learning materials	Assessment Weight (%)
	(Sub-PO)	Indicator	Criteria & Form	Offline (offline)	Online (online)		
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)
1	Able to study econometric concepts	1. Can explain the meaning of econometrics 2. Can explain the role of econometrics 3. Can explain the purpose of econometrics 4. Can explain econometric categories 5.1.5 Can explain econometric investigations	Criteria: Assessment rubric Form of Assessment: Participatory Activities	Lecture 3 X 50		Material: Definition of econometrics, role of econometrics, objectives of econometrics, categories of econometrics, research in econometrics Library: Gujarati Damodar. 2000. Basic Econometrics. Jakarta: Erlangga Publishers.	4%
2	Able to analyze the differences between associative and comparative methods	1. Can explain the meaning of correlation 2. Can analyze differences in correlation and regression 3. Can analyze and apply to example questions the Pearson correlation coefficient 4. Can analyze and apply examples of Spearman Rank correlation questions 5. Can explain the historical origins of the term regression 6. Can explain the modern interpretation of regression 7. Can explain the difference between statistical and functional dependencies 8. Can explain regression and cause and effect relationships 9. Can explain the difference between regression and correlation 10. Can explain the difference between regression and correlation 11. Can explain terms and notation 11. Can explain terms and notation 11. Can explain terms and notation 12. Can explain the differences between regression, correlation and difference tests	Criteria: Participation Assessment Rubric Form of Assessment: Participatory Activities	Lectures, Discussions and Case Studies (Problem Based) 3 X 50		Material: Correlation, Regression, Test of Differences Literature: Gujarati Damodar. 2000. Basic Econometrics. Jakarta: Erlangga Publishers. Material: Correlation, Regression, Test of Differences Literature: Gujarati, Damodar. N. 2021. Essentials of Econometrics (5th edition). SAGE: New York Material: Correlation, Regression, Test of Differences References: Greene, William. 2018. Econometric Analysis (8th ed). New Jersey: Pearson	4%

4	Able to analyze simple linear regression	1.Can explain the basic concepts of simple linear regression 2.Can explain the concept of population regression function 3.Can explain the stochastic specification of the population regression function 4.Can explain the sample regression function 5.Can explain the sample regression function 5.Can explain the meaning of the term linear 6.Can explain the basic nature of stochastic disturbances 7.Can explain the basic nature of stochastic disturbances 7.Can explain the basic assumptions of linear regression 8.Can explain the properties of estimators (a) and (b) 9.Can explain the coefficient of determination 10.Can apply simple linear regression analysis via computer media 11.Can explain the assumption of normality	Criteria: Assignment Grading Rubric Form of Assessment: Portfolio Assessment	Case Based Learning: Lectures and Case Studies 3 X 50	Material: Simple Linear Regression Reference: Greene, William. 2018. Econometric Analysis (8th ed). New Jersey: Pearson Material: Simple Linear Regression References: Gujarati, Damodar N. 2011. Econometrics by Example. New York: Palgrave Macmillan	3%

5	Able to analyze multiple linear regression	1.Can explain the meaning and multiple regression model 2.Can explain the assumptions of the multiple regression model 3.Can explain the interpretation of multiple regression equations 4.Can explain the meaning and estimation of partial regression coefficients 5.Can explain the standard error of partial multiple regression 6.Can explain the coefficient of determination 7.Can analyze and apply to examples of multiple regression problems 8.Can explain the adjusted coefficient of determination (Adjusted R2) 9.Can analyze and apply partial regression coefficients to examples of questions 10.Can apply multiple regression coefficient to examples of questions 11.Can apply partial regression analysis via computer media 11.Can apply logistic regression based on examples of questions/cases via computer media	Criteria: Participation Assessment Rubric Form of Assessment: Participatory Activities	Problem Based Learning: Lectures and Case Studies 3 X 50	Material: Multiple linear regression Reference: Gujarati Damodar. 2000. Basic Econometrics. Jakarta: Erlangga Publishers. Material: Multiple Linear Regression References: Gujarati, Damodar. N. 2021. Essentials of Econometrics (5th edition). SAGE: New York	5%

6 Able t multip regres	ple linear sission	neaning and nultiple egression model Can explain the assumptions of	Criteria: Assignment Grading Rubric Form of Assessment: Portfolio Assessment	Problem Based Learning: Lectures and Case Studies 3 X 50	Material: Multiple linear regression Reference: Gujarati Damodar. 2000. Basic Econometrics. Jakarta: Erlangga Publishers. Material: Multiple Linear Regression References: Gujarati, Damodar. N. 2021. Essentials of Econometrics (5th edition). SAGE: New York	7%

7	Able to analyze multiple linear regression	1.Can explain the meaning and multiple regression model 2.Can explain the assumptions of the multiple regression model 3.Can explain the interpretation of multiple regression equations 4.Can explain the meaning and estimation of partial regression coefficients 5.Can explain the standard error of partial multiple regression 6.Can explain the coefficient of determination 7.Can analyze and apply to examples of multiple regression problems 8.Can explain the adjusted coefficient of determination (Adjusted R2) 9.Can analyze and apply partial regression coefficients to examples of questions 10.Can apply multiple regression analysis via computer media 11.Can apply path analysis via	Criteria: Participation Assessment Rubric Form of Assessment: Participatory Activities	Problem Based Learning: Lectures and Case Studies 3 X 50	Material: Multiple linear regression Reference: Gujarati Damodar. 2000. Basic Econometrics. Jakarta: Erlangga Publishers. Material: Multiple Linear Regression References: Gujarati, Damodar. N. 2021. Essentials of Econometrics (5th edition). SAGE: New York	5%
8	1.Examining econometric concepts	multiple regression analysis via computer media 11.Can apply path	Criteria: Exam scoring rubric	Case Study (UTS) 3 X 50		15%
	2.Analyzing the Differences between Associative and Comparative Methods 3.Analyzing simple linear regression 4.Analyzing multiple linear regression		Form of Assessment : Test			

9	Analyzing Deviations from Classical Model Assumptions	1.Can detect overcoming autocorrelation problems in regression 2.Can analyze and apply to examples of autocorrelation problems 3.Can detect overcoming heteroscedasticity problems in regression analysis 4.Can analyze and apply examples of heteroscedasticity questions 5.Can detect multicollinearity problems in regression analysis 6.Can analyze and apply to examples of multicollinearity problems in regression analysis 6.Can analyze and apply to examples of multicollinearity problems 7.Can analyze and apply instrument reliability tests according to example questions/cases 8.Can analyze and apply instrument validity tests according to example questions/cases	Criteria: Assignment Grading Rubric Form of Assessment: Portfolio Assessment	Problem Based Learning: Lectures and Case Studies 3 X 50	Material: BLUE test on regression References: Gujarati, Damodar N. 2011. Econometrics by Example. New York: Palgrave Macmillan Material: Validity and Reliability of Instruments References: Bougie, R., & Sekaran, U. 2019. Research Methods For Business: A Skill Building Approach 8th Edition. John Wiley & Sons.	3%
10	Analyzing Deviations from Classical Model Assumptions	1. Can detect overcoming autocorrelation problems in regression 2. Can analyze and apply to examples of autocorrelation problems 3. Can detect overcoming heteroscedasticity problems in regression analysis 4. Can analyze and apply examples of heteroscedasticity questions 5. Can detect multicollinearity problems in regression analysis 6. Can analyze and apply to examples of multicollinearity problems in regression analysis 6. Can analyze and apply to examples of multicollinearity problems 7. Can analyze and apply instrument reliability tests according to example questions/cases 8. Can analyze and apply instrument validity tests according to example questions/cases	Activities	Lectures and Case Studies (Case Based Learning) 3 X 50	Material: Blue test on regression References: Gujarati, Damodar N. 2011. Econometrics by Example. New York: Palgrave Macmillan Material: Validity and Reliability of Data References: Sekaran, Uma, Bougle, Roger. 2016. Research Methods for Business: a skill-building approach 7th edition. Chichester: John Wiley & Sons Material: Validity and Reliability of Data References: Bougle, R., & Sekaran, U. 2019. Research Methods For Business: A Skill Building Approach 8th Edition. John Wiley & Sons.	6%

11	Analyzing Parametric and Nonparametric Difference Tests	1.Can explain the difference between	Criteria: Assessment rubric	Lectures, and Case Studies 3 X 50	Material: Hypothesis Testing, Analysis of Variance, Chi square test, Mann-Whitney test, Wilcoxon test. Friedman test and Kruskal-	6%
		parametric and nonparametric 2.Can analyze and apply independent samples t-test	Assessment : Participatory Activities		Wallis test References: Greene, William. 2008. Econometric Analysis 6th ed. New Jersey: Pearson. Material: Test of Differences	
		3.Can analyze and apply the Mann Whitney U test 4.Can analyze and apply paired samples t-test 5.Can analyze and apply the			Literature: Nurafini. F. (2022). Comparative Study of Bank Soundness Levels Between Sharia Banks and Conventional Banks in Indonesia During the Covid-19 Pandemic. Scientific Journal of Islamic Economics. 8 (3)	
		Wilcoxon signed rank test 6.Can analyze and apply ANOVA 7.Can analyze and apply the Kruskal Wallis H test			Material: Differential Test Literature: Sophisticated, C., et al. (2022). ARE ISLAMIC BANKS STILL SOUND AMIDST PANDEMIC. El-Dinar: Journal of Sharia Finance and Banking. 10(2) 114-129.	
12	Analyzing Parametric and Nonparametric Difference Tests	1.Can explain the difference between parametric and nonparametric 2.Can analyze and apply independent	Criteria: Participation Assessment Rubric Form of Assessment: Participatory Activities	Lectures and Case Studies (Problem Based Learning) 3 X 50	Material: Differential test Reference: Nurafini. F. (2022). Comparative Study of Bank Soundness Levels Between Sharia Banks and Conventional Banks in Indonesia During the Covid-19 Pandemic. Scientific Journal of Islamic Economics. 8 (3)	5%
		samples t-test 3. Can analyze and apply the Mann Whitney U test 4. Can analyze and apply paired samples t-test 5. Can analyze and apply the Wilcoxon signed rank test 6. Can analyze and apply ANOVA 7. Can analyze and apply the Kruskal Wallis H test			Material: Differential Test Literature: Sophisticated, C., et al. (2022). ARE ISLAMIC BANKS STILL SOUND AMIDST PANDEMIC. El-Dinar: Journal of Sharia Finance and Banking. 10(2) 114-129.	
13	Able to analyze Regression with Panel Models	1. Can describe the definition of Data Panel 2. Can apply Panel Data Modeling 3. Can choose the appropriate model. Can choose the appropriate model 4. Can apply Data Panel Models with E-Views	Criteria: Participation Assessment Rubric Form of Assessment: Participatory Activities	Lectures and Case Studies (Problem Based) 3 X 50	Material: Panel Data Regression References: Gujarati, Damodar N. 2011. Econometrics by Example. New York: Palgrave Macmillan Material: Panel Data Regression References: Rosa, SP, & Sophisticated, C. (2021). The Influence of Bank Soundness Level on Total Sharia Commercial Bank Financing for the 2012Q1-2020Q1 Period. IQTISHADIA Journal of Sharia Economics & Banking, 8(1), 22-37. http://ejournal.iainmadura.ac.id/ Material: Panel Data Regression Reference: Badi H. Baltagi. 2019. Econometric Analysis of Panel Data. Springer Cham	5%
14	Able to analyze Regression with Panel Models	1.Can describe the definition of Data Panel 2.Can apply Panel Data Modeling 3.Can choose the appropriate model. Can choose the appropriate model 4.Can apply Data Panel Models with E-Views	Criteria: Assignment Grading Rubric Form of Assessment: Portfolio Assessment	Discussion and Case Study (Case Based) 3 X 50	Material: Panel Data Regression References: Rosa, SP, & Sophisticated, C. (2021). The Influence of Bank Soundness Level on Total Sharia Commercial Bank Financing for the 2012Q1-2020Q1 Period. IQTISHADIA Journal of Sharia Economics & Banking, 8(1), 22-37. http://ejournal.iainmadura.ac.id/ Material: Panel Data Bibliography: Badi H. Baltagi. 2019. Econometric Analysis of Panel Data. Springer Cham	7%

15	Can Analyze Factor Analysis	1.Basic concepts of	Criteria: Assessment rubric	Lectures,	250	Material: EFA	5%
	. cool chaysis	factor analysis 2.Exploratory Factor Analysis 3.Confirmatory Factor Analysis 4ssessment rubric Discussions and Case Studies (Case Participatory Activities Based Learning) 3 X 50		3 x 30	References: Hariawan, HDA, & Sophisticated, C. (2022). Analysis of Factors Influencing Investment Decisions in the Sharia Capital Market: Case Study in the City of Surabaya. Journal of Theoretical and Applied Sharia Economics, 9(4), 495–511. https://doi.org/		
						Material: CFA References: Affan, I., & Sophisticated, C. (2022). Analysis of Factors that Influence Sharia Stock Investor Decisions in Surabaya during the Covid-19 Pandemic. Journal of Theoretical and Applied Sharia Economics, 9(2), 213–229. https://doi.org/ Material: Factor Analysis Literature: Joseph F. Hair, William C. Black, Barry J. Babin, Rolph E Anderson. 2019. Multivariate Data Analysis. Cengage Learning	
16	1.Analyzing Deviations from Classical Model Assumptions 2.Able to analyze parametric and	UAS	Criteria: UAS Assessment Rubric Form of Assessment :	Problem Based Learning (Exam Paper) 3 X 50	Exam Papers	Material: Deviations from Classical Assumptions References: Gujarati, Damodar. N. 2021. Essentials of Econometrics (5th edition). SAGE: New York	15%
	non-parametric difference tests 3.Able to Analyze Regression with Panel Models 4.Able to Analyze Factor Analysis		Test			Material: Parametric and Non- parametric Difference Tests Reference: Nurafini. F. (2022). Comparative Study of Bank Soundness Levels Between Sharia Banks and Conventional Banks in Indonesia During the Covid-19 Pandemic. Scientific Journal of Islamic Economics. 8 (3)	
						Material: Panel Data Regression Reference: Badi H. Baltagi. 2019. Econometric Analysis of Panel Data. Springer Cham	
						Material: Factor Analysis Literature: Joseph F. Hair, William C. Black, Barry J. Babin, Rolph E Anderson. 2019. Multivariate Data Analysis. Cengage Learning	

Evaluation Percentage Recap: Project Based Learning

No	Evaluation	Percentage
1.	Participatory Activities	50%
2.	Portfolio Assessment	20%
3.	Test	30%
		100%

Notes

- 1. 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
- 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.
- 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.
- 4. 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 abilities in the process and student learning outcomes are specific and measurable statements that identify the abilities 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 6. indicators. Assessment criteria are guidelines for assessors so that assessments are consistent and unbiased. Criteria can be quantitative or
- 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.