



**TEACHING-LEARNING CONTRACT
LEARNING PROGRAM OUTLINE
LEARNING UNIT PROGRAM**

ECONOMETRICS

PAS 121

UPT-POST-UK-UNDP
No. Dekt: 0072/BA/FMIPA/C1
Tgl. : 16-6-'07

**STATISTICS STUDY PROGRAM OF MATHEMATICS DEPARTMENT
MATHEMATICS AND SCIENCE FACULTY
DIPONEGORO UNIVERSITY
SEMARANG
2007**

TEACHING-LEARNING CONTRACT

Course : Econometrics
Code : PAS 121
Credit : 3
Semester : VI

1. Course Advantage

This course is given to introducing some concepts, definitions, and economics model that is used in Econometrics Theory and Analysis.

2. Course Description

This course explains about basics macro economics analysis. After understanding the basics economics science, the students are given the basics, concepts, and application of Econometrics Theory.

3. General Instructional Aim

After studying this course, the student are expected to be able to: explain the basics of linear regression model and analysis; relaxing the assumption of linear regression model : multicollinearity, heteroscedasticity, and autocorrelation; Regression with Lagged Dependent Variables; Regression with Dummy Variables : Independent and Dependent Dummy Variables; and Simultaneous Equation Modelling.

4. Lecture Strategic

This lecturing uses four teaching methods, these are lecturing, discuss, presentation, and practice at computer laboratory. Lecturing is given to explain the basic theories and followed by discussing some examples that illustrates its applications. To enrich knowledge, group task will be presented in the class, and students will be discussion intensively. And for giving computer skills on econometrics analysis, students practice some econometrics problems with EViews software.

5. Reference

1. Di Asih I Maruddani, 2006, *Aplikasi Eviews dalam Ekonometri*, Jurusan Matematika FMIPA, Universitas Diponegoro, Semarang.

2. Greene, W.H., 1990, *Econometric Analysis*, Macmillan Publishing Company, New York.
3. Gujarati, D.N., 2000, *Basic Econometrics*, McGraw-Hill International Editions, New York.
4. J.J. Manurung, A.H. Manurung, F.D. Saragih, 2005, *Ekonometrika, Teori dan Aplikasi*, Elex Media Komputindo, Jakarta.
5. Lains, A., 2006, *Ekonometrika, Teori dan Aplikasi*, Jilid II, LP3ES, Jakarta.
6. Sumodiningrat, G., 1999, *Ekonometrika – Pengantar*, BPFE-Yogyakarta, Yogyakarta.
7. -----, *Eviews 4 User Guide*, Quantitative Micro Software, USA, 2000.

6. Scoring Criteria

Criteria of scoring in this course is

A	4.0
AB	3.5
B	3.0
BC	2.5
C	2.0
CD	1.5
D	1.0
E	0.0

Scoring in this course title consist of three component, that is task, quiz, and examination. Examination will be held twice, that is mid-term and final exam. Midterm exam is arranged after seventh lecturing, while final exam item is arranged after fourteenth lecturing. Tasks consist of individual task and group task. Quiz is unscheduled programs. Task will be given for two ways, these are individual task and group task.

Final score decision is based on this scoring indicator such as:

No	Component	Percentage
1.	Quiz	10 %
2.	Group Task and Individual Task	20 %
3.	Midterm	30 %
4.	Final Exam	40 %
	TOTAL	100%

7. Lecture Schedule

Week	Material	Reference
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1	Simple Linear Regression Analysis	Greene, Chapter 5, 140 Gujarati, Chapter 1, 11 Sumodiningrat, Chapter 5, 97
2	Multiple Regression Analysis	Greene, Chapter 6, 170 Gujarati, Chapter 6, 91 Sumodiningrat, Chapter 7, 169
3	The Matrix Approach to Linear Regression Model	Gujarati, Chapter 8, 130 Sumodiningrat, Chapter 7.6, 192
4	Relaxing the Assumptions of Classical Model : Multicollinearity	Greene, Chapter 9, 266 Gujarati, Chapter 9, 157 Sumodiningrat, Chapter 10, 281
5	Relaxing the Assumptions of Classical Model : Heteroscedasticity	Greene, Chapter 14, 384 Gujarati, Chapter 10, 177 Sumodiningrat, Chapter 9.2, 261
6	Relaxing the Assumptions of Classical Model : Autocorrelation Task I (Individual Task)	Greene, Chapter 15, 411 Gujarati, Chapter 11, 201 Sumodiningrat, Chapter 9.1, 231
7	Computation Practice I : Multicollinearity, Heteroscedasticity, Autocorrelation	Maruddani, Modul 1, 2, dan 3, 1 -----, Chapter 8, 147
8	Midterm	
9	Autoregressive Models dan Distributed Lag Models	Greene, Chapter 18, 511 Gujarati, Chapter 12, 233 Manurung, Chapter 15, hal 225 Sumodiningrat, Chapter 10.3, hal 306
10	Computation Practice II : Autoregressive Models dan Distributed Lag Models Task II (Group Task)	Maruddani, Modul 3, 9 -----, Chapter 8, 147
11	Regression on Dummy Variables Group Presentation	Gujarati, Chapter 13 dan 14, hal 263 Manurung, Chapter 7, hal 85 Sumodiningrat, Chapter 10.3, hal 306
12	Regression on Dummy Dependent Variables Group Presentation II	Gujarati, Chapter 13 dan 14, hal 263 Manurung, Chapter 7, hal 85 Sumodiningrat, Chapter 10.3, hal 306
13	Simultaneous Equation Models Group Presentation	Greene, Chapter 20, hal 578

		Gujarati, Chapter 16, hal 307 Lains, Chapter 4, 243 Manurung, Chapter 16, hal 247
14	Computation Practice III : Regression on Dummy Dependent Variables	Maruddani, Modul 5, 17 ----, Chapter 10, 187 dan Chapter 13, hal 275
15	Computation Practice IV : Test	
16	Final Exam	

LEARNING PROGRAM OUTLINE

- Course Title : Econometrics
- Code / Credit : PAS 121 / 2
- Course Description : This course explains about basics macro economics analysis. After understanding the basics economics science, the students are given the basics, concepts, and application of Econometrics Theory.
- General Instructional Aim : After studying this course, the student are expected to be able to: explain the basics of linear regression model and analysis; relaxing the assumption of linear regression model : multicollinearity, heteroscedasticity, and autocorrelation; Regression with Lagged Dependent Variables; Regression with Dummy Variables : Independent and Dependent Dummy Variables; and Simultaneous Equation Modelling.

No.	Specific Instructional Aim	Subject	Sub Subject	Duration	References
1	After studying this course, students are expected to have ability to explain about the concepts of Simple Linear Regression Model and analysis, and be able to explain about classical assumption at Simple Linear Regression Model	Simple Linear Regression Analysis	<ul style="list-style-type: none"> ▪ Simple Linear Regression Model ▪ Simple Linear Regression Analysis ▪ Classical Assumption ▪ OLS and ML Estimation 	150 minutes	Greene, Chapter 5, 140 Gujarati, Chapter 1, 11 Sumodiningrat, Chapter 5, 97
2	After studying this course, students are expected to have ability to: explain some basics definitions of GNP and GDP	Multiple Regression Analysis	<ul style="list-style-type: none"> ▪ Notation and Assumption ▪ Partial Regression Coefficient ▪ Multiple Coefficient of Determination ▪ Partial Correlation 	150 minutes	Greene, Chapter 6, 170 Gujarati, Chapter 6, 91 Sumodiningrat, Chapter 7, 169

			Coefficient		
3	After studying this course, students are expected to have ability to: explain consumption, investment, tax, export-import, inflationary and deflationary gap	The Matrix Approach to Linear Regression Model	<ul style="list-style-type: none"> ▪ Consumption ▪ Investment ▪ Tax ▪ Export and Import ▪ Inflationary Gap and Deflationary Gap. 	300 minutes	Gujarati, Chapter 8, 130 Sumodiningrat, Chapter 7.6, 192
4	After studying this course, students are expected to have ability to: explain consumption function	Relaxing the Assumptions of Classical Model : Multicollinearity	<ul style="list-style-type: none"> ▪ Consumption Function 	150 minutes	Greene, Chapter 9, 266 Gujarati, Chapter 9, 157 Sumodiningrat, Chapter 10, 281
5	After studying this course, students are expected to have ability to: explain investment function and variables that influenced investment function	Relaxing the Assumptions of Classical Model : Heteroscedasticity	<ul style="list-style-type: none"> ▪ Investment Function ▪ Investment Function Variables 	300 minutes	Greene, Chapter 14, 384 Gujarati, Chapter 10, 177 Sumodiningrat, Chapter 9.2, 261
6	After studying this course, students are expected to have ability to: explain money demand and supply, and monetary policy	Relaxing the Assumptions of Classical Model : Autocorrelation Task I (Individual Task)	<ul style="list-style-type: none"> ▪ Money Demand ▪ Money Supply ▪ Monetary Policy 	300 minutes	Greene, Chapter 15, 411 Gujarati, Chapter 11, 201 Sumodiningrat, Chapter 9.1, 231
7	After studying this course, students are expected to have ability to: explain money market and goods market	Autoregressive Models dan Distributed Lag Models	<ul style="list-style-type: none"> ▪ Money Market ▪ Goods Market 	150 minutes	Greene, Chapter 18, 511 Gujarati, Chapter 12, 233 Manurung, Chapter 15, hal 225 Sumodiningrat, Chapter 10.3, hal 306
8	After studying this course,	Regression on	<ul style="list-style-type: none"> ▪ IS Analysis 	150	Gujarati,

	students are expected to have ability to: explain IS and LM analysis	Dummy Variables Group Presentation	▪ LM Analysis	minutes	Chapter 13 dan 14, hal 263 Manurung, Chapter 7, hal 85 Sumodiningrat, Chapter 10.3, hal 306
9	After studying this course, students are expected to have ability to: explain worker market and minimum salary policy	Regression on Dummy Dependent Variables	▪ Worker Market ▪ Minimum Salary Policy	300 minutes	Gujarati, Chapter 13 dan 14, hal 263 Manurung, Chapter 7, hal 85 Sumodiningrat, Chapter 10.3, hal 306
10	After studying this course, students are expected to have ability to: explain agregation demand and supply	Simultaneous Equation Models	▪ Agregation Demand ▪ Agregation Supply	150 minutes	Greene, Chapter 20, hal 578 Gujarati, Chapter 16, hal 307 Lains, Chapter 4, 243 Manurung, Chapter 16, hal 247

References

1. Di Asih I Maruddani, 2006, *Aplikasi Eviews dalam Ekonometri*, Jurusan Matematika FMIPA, Universitas Diponegoro, Semarang.
2. Greene, W.H., 1990, *Econometric Analysis*, Macmillan Publishing Company, New York.
3. Gujarati, D.N., 2000, *Basic Econometrics*, McGraw-Hill International Editions, New York.
4. J.J. Manurung, A.H. Manurung, F.D. Saragih, 2005, *Ekonometrika, Teori dan Aplikasi*, Elex Media Komputindo, Jakarta.
5. Lains, A., 2006, *Ekonometrika, Teori dan Aplikasi*, Jilid II, LP3ES, Jakarta.
6. Sumodiningrat, G., 1999, *Ekonometrika – Pengantar*, BPFE-Yogyakarta, Yogyakarta.

7. ----, *Eviews 4 User Guide*, Quantitative Micro Software, USA, 2000.

LEARNING UNIT PROGRAM

COURSE TITLE : ECONOMETRICS
 CODE / CREDIT : PAS 121 / 3 SKS
 DURATION : 150 MINUTES
 WEEK : 1

A. INSTRUCTIONAL AIM :

1. GENERAL : After studying this course, the student are expected to be able to: explain the basics of linear regression model and analysis; relaxing the assumption of linear regression model : multicollinearity, heteroscedasticity, and autocorrelation; Regression with Lagged Dependent Variables; Regression with Dummy Variables : Independent and Dependent Dummy Variables; and Simultaneous Equation Modelling.
2. SPECIFIC : After studying this course, students are expected to have ability to explain about the concepts of Simple Linear Regression Model and analysis, and be able to explain about classical assumption at Simple Linear Regression Model

B. SUBJECT : Simple Linear Regression

C. SUB SUBJECT : Simple Linear Regression Model and Analysis, Classical Assumption, OLS and ML Estimation

D. TEACHING-LEARNING ACTIVITIES

STAGE	LECTURER ACTIVITIES	STUDENT ACTIVITIES	LEARNING MEDIA
INTRODUCTION	<ul style="list-style-type: none"> ▪ Describing about matter at the 1st meeting ▪ Describing about general and specific objectives competence 	Observing and taking notes	OHP, transparency, white board, reference books, and papers
PRESENTATION	<ul style="list-style-type: none"> ▪ Explaining about the concepts of Simple Linear Regression Model and analysis, and be able to explain about classical assumption at Simple Linear Regression Model ▪ Giving examples as a study case 	Observing, asking, taking notes	OHP, transparency, white board, reference books, and papers
CLOSING	<ul style="list-style-type: none"> ▪ Discussion 	Discuss,	white board and

	<ul style="list-style-type: none"> ▪ Giving some problems as a homework ▪ Giving description about matter on the next meeting 	asking, observing, taking notes	papers
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E. EVALUATION : From the discussion, teacher can evaluate student's ability of understanding the theory.

- F. REFERENCE :
1. Di Asih I Maruddani, 2006, *Aplikasi Eviews dalam Ekonometri*, Jurusan Matematika FMIPA, Universitas Diponegoro, Semarang.
 2. Greene, W.H., 1990, *Econometric Analysis*, Macmillan Publishing Company, New York.
 3. Gujarati, D.N., 2000, *Basic Econometrics*, McGraw-Hill International Editions, New York.
 4. J.J. Manurung, A.H. Manurung, F.D. Saragih, 2005, *Ekonometrika, Teori dan Aplikasi*, Elex Media Komputindo, Jakarta.
 5. Lains, A., 2006, *Ekonometrika, Teori dan Aplikasi*, Jilid II, LP3ES, Jakarta.
 6. Sumodiningrat, G., 1999, *Ekonometrika – Pengantar*, BPFE-Yogyakarta, Yogyakarta.
 7. -----, *Eviews 4 User Guide*, Quantitative Micro Software, USA, 2000.

LEARNING UNIT PROGRAM

COURSE TITLE : ECONOMETRICS

CODE / CREDIT : PAS 121 / 3 SKS

DURATION : 150 MINUTES

WEEK : 2

A. INSTRUCTIONAL AIM :

1. GENERAL : After studying this course, the student are expected to be able to: explain the basics of linear regression model and analysis; relaxing the assumption of linear regression model : multicollinearity, heteroscedasticity, and autocorrelation; Regression with Lagged Dependent Variables; Regression with Dummy Variables : Independent and Dependent Dummy Variables; and Simultaneous Equation Modelling.

2. SPECIFIC : After studying this course, students are expected to have ability to: explain some basics definitions of GNP and GDP

B. SUBJECT : Gross National Product and Gross Domestic Product

C. SUB SUBJECT : Gross National Product and Gross Domestic Product

D. TEACHING-LEARNING ACTIVITIES

STAGE	LECTURER ACTIVITIES	STUDENT ACTIVITIES	LEARNING MEDIA
INTRODUCTION	<ul style="list-style-type: none"> ▪ Describing about matter at the 1st meeting ▪ Describing about general and specific objectives competence 	Observing and taking notes	OHP, transparancy, white board, reference books, and papers
PRESENTATION	<ul style="list-style-type: none"> ▪ Explaining about Problems and Calculation on GNP and GDP ▪ Giving examples as a study case 	Observing, asking, taking notes	OHP, transparancy, white board, reference books, and papers
CLOSING	<ul style="list-style-type: none"> ▪ Discussion ▪ Giving some problems as a homework ▪ Giving description about matter on the next meeting 	Discuss, asking, observing, taking notes	white board and papers

E. EVALUATION : From the discussion, teacher can evaluate student's ability of understanding the theory.

F. REFERENCE

1. Di Asih I Maruddani, 2006, *Aplikasi Eviews dalam Ekonometri*, Jurusan Matematika FMIPA, Universitas Diponegoro, Semarang.
2. Greene, W.H., 1990, *Econometric Analysis*, Macmillan Publishing Company, New York.
3. Gujarati, D.N., 2000, *Basic Econometrics*, McGraw-Hill International Editions, New York.
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5. Lains, A., 2006, *Ekonometrika, Teori dan Aplikasi*, Jilid II, LP3ES, Jakarta.
6. Sumodiningrat, G., 1999, *Ekonometrika – Pengantar*, BPFE-Yogyakarta, Yogyakarta.
7. -----, *Eviews 4 User Guide*, Quantitative Micro Software, USA, 2000.

LEARNING UNIT PROGRAM

COURSE TITLE : ECONOMETRICS
 CODE / CREDIT : PAS 121 / 3 SKS
 DURATION : 150 MINUTES
 WEEK : 3

A. INSTRUCTIONAL AIM :

1. GENERAL : After studying this course, the student are expected to be able to: explain the basics of linear regression model and analysis; relaxing the assumption of linear regression model : multicollinearity, heteroscedasticity, and autocorrelation; Regression with Lagged Dependent Variables; Regression with Dummy Variables : Independent and Dependent Dummy Variables; and Simultaneous Equation Modelling.
2. SPECIFIC : After studying this course, students are expected to have ability to: explain consumption, investment, tax, export-import, inflationary and deflationary gap

B. SUBJECT : Determination of Gross National Product

C. SUB SUBJECT : Consumption, Investment

D. TEACHING-LEARNING ACTIVITIES

STAGE	LECTURER ACTIVITIES	STUDENT ACTIVITIES	LEARNING MEDIA
INTRODUCTION	<ul style="list-style-type: none"> ▪ Describing about matter at the 1st meeting ▪ Describing about general and specific objectives competence 	Observing and taking notes	OHP, transparency, white board, reference books, and papers
PRESENTATION	<ul style="list-style-type: none"> ▪ Explaining about determination of GNP ▪ Giving examples as a study case 	Observing, asking, taking notes	OHP, transparency, white board, reference books, and papers
CLOSING	<ul style="list-style-type: none"> ▪ Discussion ▪ Giving some problems as a homework ▪ Giving description about matter on the next meeting 	Discuss, asking, observing, taking notes	white board and papers

E. EVALUATION : From the discussion, teacher can evaluate student's ability of understanding the theory.

- F. REFERENCE :
1. Di Asih I Maruddani, 2006, *Aplikasi Eviews dalam Ekonometri*, Jurusan Matematika FMIPA, Universitas Diponegoro, Semarang.
 2. Greene, W.H., 1990, *Econometric Analysis*, Macmillan Publishing Company, New York.
 3. Gujarati, D.N., 2000, *Basic Econometrics*, McGraw-Hill International Editions, New York.
 4. J.J. Manurung, A.H. Manurung, F.D. Saragih, 2005, *Ekonometrika, Teori dan Aplikasi*, Elex Media Komputindo, Jakarta.
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 7. -----, *Eviews 4 User Guide*, Quantitative Micro Software, USA, 2000.

LEARNING UNIT PROGRAM

COURSE TITLE : ECONOMETRICS

CODE / CREDIT : PAS 121 / 3 SKS

DURATION : 150 MINUTES

WEEK : 4

A. INSTRUCTIONAL AIM :

1. GENERAL : After studying this course, the student are expected to be able to: explain the basics of linear regression model and analysis; relaxing the assumption of linear regression model : multicollinearity, heteroscedasticity, and autocorrelation; Regression with Lagged Dependent Variables; Regression with Dummy Variables : Independent and Dependent Dummy Variables; and Simultaneous Equation Modelling.

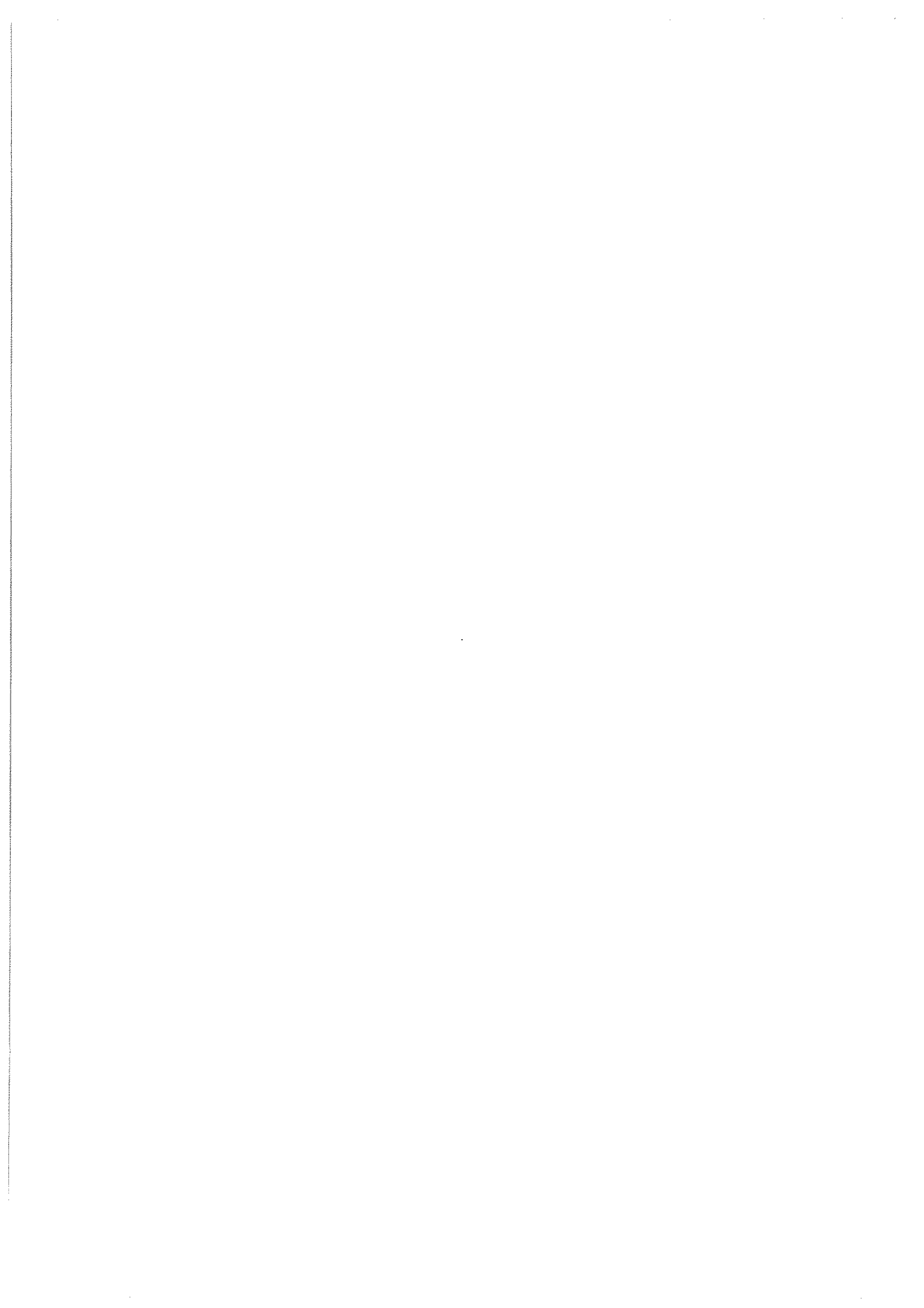
2. SPECIFIC : After studying this course, students are expected to have ability to: explain consumption, investment, tax, export-import, inflationary and deflationary gap

B. SUBJECT : Determination of Gross National Product

C. SUB SUBJECT : Tax, Export-Import, Inflationary and Deflationary Gap

D. TEACHING-LEARNING ACTIVITIES

STAGE	LECTURER ACTIVITIES	STUDENT ACTIVITIES	LEARNING MEDIA
INTRODUCTION	<ul style="list-style-type: none"> ▪ Describing about matter at the 1st meeting ▪ Describing about general and specific objectives competence 	Observing and taking notes	OHP, transparency, white board, reference books, and papers
PRESENTATION	<ul style="list-style-type: none"> ▪ Explaining about determination of GNP ▪ Giving examples as a study case 	Observing, asking, taking notes	OHP, transparency, white board, reference books, and papers
CLOSING	<ul style="list-style-type: none"> ▪ Discussion ▪ Giving some problems as a homework ▪ Giving description about matter on the next meeting 	Discuss, asking, observing, taking notes	white board and papers



E. EVALUATION : From the discussion, teacher can evaluate student's ability of understanding the theory.

- F. REFERENCE : 1. Di Asih I Maruddani, 2006, *Aplikasi Eviews dalam Econometri*, Jurusan Matematika FMIPA, Universitas Diponegoro, Semarang.
2. Greene, W.H., 1990, *Econometric Analysis*, Macmillan Publishing Company, New York.
3. Gujarati, D.N., 2000, *Basic Econometrics*, McGraw-Hill International Editions, New York.
4. J.J. Manurung, A.H. Manurung, F.D. Saragih, 2005, *Ekonometrika, Teori dan Aplikasi*, Elex Media Komputindo, Jakarta.
5. Lains, A., 2006, *Ekonometrika, Teori dan Aplikasi*, Jilid II, LP3ES, Jakarta.
6. Sumodiningrat, G., 1999, *Ekonometrika – Pengantar*, BPFE-Yogyakarta, Yogyakarta.
7. -----, *Eviews 4 User Guide*, Quantitative Micro Software, USA, 2000.

LEARNING UNIT PROGRAM

COURSE TITLE : ECONOMETRICS

CODE / CREDIT : PAS 121 / 3 SKS

DURATION : 150 MINUTES

WEEK : 5

A. INSTRUCTIONAL AIM :

1. GENERAL : After studying this course, the student are expected to be able to: explain the basics of linear regression model and analysis; relaxing the assumption of linear regression model : multicollinearity, heteroscedasticity, and autocorrelation; Regression with Lagged Dependent Variables; Regression with Dummy Variables : Independent and Dependent Dummy Variables; and Simultaneous Equation Modelling.
2. SPECIFIC : After studying this course, students are expected to have ability to: explain consumption function

B. SUBJECT : consumption function

C. SUB SUBJECT : consumption function

D. TEACHING-LEARNING ACTIVITIES

STAGE	LECTURER ACTIVITIES	STUDENT ACTIVITIES	LEARNING MEDIA
INTRODUCTION	<ul style="list-style-type: none"> ▪ Describing about matter at the 1st meeting ▪ Describing about general and specific objectives competence 	Observing and taking notes	OHP, transparency, white board, reference books, and papers
PRESENTATION	<ul style="list-style-type: none"> ▪ Explaining about determination of Consumption Function ▪ Giving examples as a study case 	Observing, asking, taking notes	OHP, transparency, white board, reference books, and papers
CLOSING	<ul style="list-style-type: none"> ▪ Discussion ▪ Giving some problems as a homework ▪ Giving description about matter on the next meeting 	Discuss, asking, observing, taking notes	white board and papers

E. EVALUATION : From the discussion, teacher can evaluate student's ability of understanding the theory.

- F. REFERENCE :
1. Di Asih I Maruddani, 2006, *Aplikasi Eviews dalam Ekonometri*, Jurusan Matematika FMIPA, Universitas Diponegoro, Semarang.
 2. Greene, W.H., 1990, *Econometric Analysis*, Macmillan Publishing Company, New York.
 3. Gujarati, D.N., 2000, *Basic Econometrics*, McGraw-Hill International Editions, New York.
 4. J.J. Manurung, A.H. Manurung, F.D. Saragih, 2005, *Ekonometrika, Teori dan Aplikasi*, Elex Media Komputindo, Jakarta.
 5. Lains, A., 2006, *Ekonometrika, Teori dan Aplikasi*, Jilid II, LP3ES, Jakarta.
 6. Sumodiningrat, G., 1999, *Ekonometrika – Pengantar*, BPFE-Yogyakarta, Yogyakarta.
 7. ----, *Eviews 4 User Guide*, Quantitative Micro Software, USA, 2000.

LEARNING UNIT PROGRAM

COURSE TITLE : ECONOMETRICS
 CODE / CREDIT : PAS 121 / 3 SKS
 DURATION : 150 MINUTES
 WEEK : 6

A. INSTRUCTIONAL AIM :

1. GENERAL : After studying this course, the student are expected to be able to: explain the basics of linear regression model and analysis; relaxing the assumption of linear regression model : multicollinearity, heteroscedasticity, and autocorrelation; Regression with Lagged Dependent Variables; Regression with Dummy Variables : Independent and Dependent Dummy Variables; and Simultaneous Equation Modelling.
2. SPECIFIC : After studying this course, students are expected to have ability to: explain investment function and variables that influenced investment function

B. SUBJECT : Investment Function

C. SUB SUBJECT : Investment Function

D. TEACHING-LEARNING ACTIVITIES

STAGE	LECTURER ACTIVITIES	STUDENT ACTIVITIES	LEARNING MEDIA
INTRODUCTION	<ul style="list-style-type: none"> ▪ Describing about matter at the 1st meeting ▪ Describing about general and specific objectives competence 	Observing and taking notes	OHP, transparency, white board, reference books, and papers
PRESENTATION	<ul style="list-style-type: none"> ▪ Explaining about determination of Investment Function ▪ Giving examples as a study case 	Observing, asking, taking notes	OHP, transparency, white board, reference books, and papers
CLOSING	<ul style="list-style-type: none"> ▪ Discussion ▪ Giving some problems as a homework ▪ Giving description about matter on the next meeting 	Discuss, asking, observing, taking notes	white board and papers

E. EVALUATION : From the discussion, teacher can evaluate student's ability of understanding the theory.

- F. REFERENCE :
1. Di Asih I Maruddani, 2006, *Aplikasi Eviews dalam Ekonometri*, Jurusan Matematika FMIPA, Universitas Diponegoro, Semarang.
 2. Greene, W.H., 1990, *Econometric Analysis*, Macmillan Publishing Company, New York.
 3. Gujarati, D.N., 2000, *Basic Econometrics*, McGraw-Hill International Editions, New York.
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 5. Lains, A., 2006, *Ekonometrika, Teori dan Aplikasi*, Jilid II, LP3ES, Jakarta.
 6. Sumodiningrat, G., 1999, *Ekonometrika – Pengantar*, BPFE-Yogyakarta, Yogyakarta.
 7. ----, *Eviews 4 User Guide*, Quantitative Micro Software, USA, 2000.

LEARNING UNIT PROGRAM

COURSE TITLE : ECONOMETRICS

CODE / CREDIT : PAS 121 / 3 SKS

DURATION : 150 MINUTES

WEEK : 7

A. INSTRUCTIONAL AIM :

1. GENERAL : After studying this course, the student are expected to be able to: explain the basics of linear regression model and analysis; relaxing the assumption of linear regression model : multicollinearity, heteroscedasticity, and autocorrelation; Regression with Lagged Dependent Variables; Regression with Dummy Variables : Independent and Dependent Dummy Variables; and Simultaneous Equation Modelling.

2. SPECIFIC : After studying this course, students are expected to have ability to: explain investment function and variables that influenced investment function

B. SUBJECT : Investment Function

C. SUB SUBJECT : Variables in Investment Function

D. TEACHING-LEARNING ACTIVITIES

STAGE	LECTURER ACTIVITIES	STUDENT ACTIVITIES	LEARNING MEDIA
INTRODUCTION	<ul style="list-style-type: none"> ▪ Describing about matter at the 1st meeting ▪ Describing about general and specific objectives competence 	Observing and taking notes	OHP, transparency, white board, reference books, and papers
PRESENTATION	<ul style="list-style-type: none"> ▪ Explaining about determination of Investment Function ▪ Giving examples as a study case 	Observing, asking, taking notes	OHP, transparency, white board, reference books, and papers
CLOSING	<ul style="list-style-type: none"> ▪ Discussion ▪ Giving some problems as a homework ▪ Giving description about matter on the next meeting 	Discuss, asking, observing, taking notes	white board and papers

E. EVALUATION : From the discussion, teacher can evaluate student's ability of understanding the theory.

- F. REFERENCE : 1. Di Asih I Maruddani, 2006, *Aplikasi Eviews dalam Ekonometri*, Jurusan Matematika FMIPA, Universitas Diponegoro, Semarang.
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4. J.J. Manurung, A.H. Manurung, F.D. Saragih, 2005, *Ekonometrika, Teori dan Aplikasi*, Elex Media Komputindo, Jakarta.
5. Lains, A., 2006, *Ekonometrika, Teori dan Aplikasi*, Jilid II, LP3ES, Jakarta.
6. Sumodiningrat, G., 1999, *Ekonometrika – Pengantar*, BPFE-Yogyakarta, Yogyakarta.
7. ----, *Eviews 4 User Guide*, Quantitative Micro Software, USA, 2000.

LEARNING UNIT PROGRAM

COURSE TITLE : ECONOMETRICS

CODE / CREDIT : PAS 121 / 3 SKS

DURATION : 150 MINUTES

WEEK : 9

A. INSTRUCTIONAL AIM :

1. GENERAL : After studying this course, the student are expected to be able to: explain the basics of linear regression model and analysis; relaxing the assumption of linear regression model : multicollinearity, heteroscedasticity, and autocorrelation; Regression with Lagged Dependent Variables; Regression with Dummy Variables : Independent and Dependent Dummy Variables; and Simultaneous Equation Modelling.

2. SPECIFIC : After studying this course, students are expected to have ability to: explain money demand and supply, and monetary policy

B. SUBJECT : Money Demand and Supply

C. SUB SUBJECT : Money Demand and Money Supply

D. TEACHING-LEARNING ACTIVITIES

STAGE	LECTURER ACTIVITIES	STUDENT ACTIVITIES	LEARNING MEDIA
INTRODUCTION	<ul style="list-style-type: none"> ▪ Describing about matter at the 1st meeting ▪ Describing about general and specific objectives competence 	Observing and taking notes	OHP, transparency, white board, reference books, and papers
PRESENTATION	<ul style="list-style-type: none"> ▪ Explaining about determination of Money Demand and Supply ▪ Giving examples as a study case 	Observing, asking, taking notes	OHP, transparency, white board, reference books, and papers
CLOSING	<ul style="list-style-type: none"> ▪ Discussion ▪ Giving some problems as a homework ▪ Giving description about matter on the next meeting 	Discuss, asking, observing, taking notes	white board and papers

E. EVALUATION : From the discussion, teacher can evaluate student's ability of understanding the theory.

- F. REFERENCE : 1. Di Asih I Maruddani, 2006, *Aplikasi Eviews dalam Ekonometri*, Jurusan Matematika FMIPA, Universitas Diponegoro, Semarang.
2. Greene, W.H., 1990, *Econometric Analysis*, Macmillan Publishing Company, New York.
3. Gujarati, D.N., 2000, *Basic Econometrics*, McGraw-Hill International Editions, New York.
4. J.J. Manurung, A.H. Manurung, F.D. Saragih, 2005, *Ekonometrika, Teori dan Aplikasi*, Elex Media Komputindo, Jakarta.
5. Lains, A., 2006, *Ekonometrika, Teori dan Aplikasi*, Jilid II, LP3ES, Jakarta.
6. Sumodiningrat, G., 1999, *Ekonometrika – Pengantar*, BPFE-Yogyakarta, Yogyakarta.
7. ----, *Eviews 4 User Guide*, Quantitative Micro Software, USA, 2000.

LEARNING UNIT PROGRAM

COURSE TITLE : ECONOMETRICS

CODE / CREDIT : PAS 121 / 3 SKS

DURATION : 150 MINUTES

WEEK : 10

A. INSTRUCTIONAL AIM :

1. GENERAL : After studying this course, the student are expected to be able to: explain the basics of linear regression model and analysis; relaxing the assumption of linear regression model : multicollinearity, heteroscedasticity, and autocorrelation; Regression with Lagged Dependent Variables; Regression with Dummy Variables : Independent and Dependent Dummy Variables; and Simultaneous Equation Modelling.

2. SPECIFIC : After studying this course, students are expected to have ability to: explain money demand and supply, and monetary policy

B. SUBJECT : Money Demand and Supply

C. SUB SUBJECT : Monetary Policy

D. TEACHING-LEARNING ACTIVITIES

STAGE	LECTURER ACTIVITIES	STUDENT ACTIVITIES	LEARNING MEDIA
INTRODUCTION	<ul style="list-style-type: none"> ▪ Describing about matter at the 1st meeting ▪ Describing about general and specific objectives competence 	Observing and taking notes	OHP, transparency, white board, reference books, and papers
PRESENTATION	<ul style="list-style-type: none"> ▪ Explaining about determination of Money Demand and Supply ▪ Giving examples as a study case 	Observing, asking, taking notes	OHP, transparency, white board, reference books, and papers
CLOSING	<ul style="list-style-type: none"> ▪ Discussion ▪ Giving some problems as a homework ▪ Giving description about matter on the next meeting 	Discuss, asking, observing, taking notes	white board and papers

E. EVALUATION : From the discussion, teacher can evaluate student's ability of understanding the theory.

- F. REFERENCE : 1. Di Asih I Maruddani, 2006, *Aplikasi Eviews dalam Ekonometri*, Jurusan Matematika FMIPA, Universitas Diponegoro, Semarang.
2. Greene, W.H., 1990, *Econometric Analysis*, Macmillan Publishing Company, New York.
3. Gujarati, D.N., 2000, *Basic Econometrics*, McGraw-Hill International Editions, New York.
4. J.J. Manurung, A.H. Manurung, F.D. Saragih, 2005, *Ekonometrika, Teori dan Aplikasi*, Elex Media Komputindo, Jakarta.
5. Lains, A., 2006, *Ekonometrika, Teori dan Aplikasi*, Jilid II, LP3ES, Jakarta.
6. Sumodiningrat, G., 1999, *Ekonometrika – Pengantar*, BPFE-Yogyakarta, Yogyakarta.
7. ----, *Eviews 4 User Guide*, Quantitative Micro Software, USA, 2000.

LEARNING UNIT PROGRAM

COURSE TITLE : ECONOMETRICS

CODE / CREDIT : PAS 121 / 3 SKS

DURATION : 150 MINUTES

WEEK : 11

A. INSTRUCTIONAL AIM :

1. GENERAL : After studying this course, the student are expected to be able to: explain the basics of linear regression model and analysis; relaxing the assumption of linear regression model : multicollinearity, heteroscedasticity, and autocorrelation; Regression with Lagged Dependent Variables; Regression with Dummy Variables : Independent and Dependent Dummy Variables; and Simultaneous Equation Modelling.
2. SPECIFIC : After studying this course, students are expected to have ability to: explain money market and goods market

B. SUBJECT : Money Market and Goods Market

C. SUB SUBJECT : Money Market and Goods Market

D. TEACHING-LEARNING ACTIVITIES

STAGE	LECTURER ACTIVITIES	STUDENT ACTIVITIES	LEARNING MEDIA
INTRODUCTION	<ul style="list-style-type: none"> ▪ Describing about matter at the 1st meeting ▪ Describing about general and specific objectives competence 	Observing and taking notes	OHP, transparancy, white board, reference books, and papers
PRESENTATION	<ul style="list-style-type: none"> ▪ Explaining about determination of Money Market and Goods Market ▪ Giving examples as a study case 	Observing, asking, taking notes	OHP, transparancy, white board, reference books, and papers
CLOSING	<ul style="list-style-type: none"> ▪ Discussion ▪ Giving some problems as a homework ▪ Giving description about matter on the next meeting 	Discuss, asking, observing, taking notes	white board and papers

E. EVALUATION : From the discussion, teacher can evaluate student's ability of understanding the theory.

- F. REFERENCE : 1. Di Asih I Maruddani, 2006, *Aplikasi Eviews dalam Ekonometri*, Jurusan Matematika FMIPA, Universitas Diponegoro, Semarang.
2. Greene, W.H., 1990, *Econometric Analysis*, Macmillan Publishing Company, New York.
3. Gujarati, D.N., 2000, *Basic Econometrics*, McGraw-Hill International Editions, New York.
4. J.J. Manurung, A.H. Manurung, F.D. Saragih, 2005, *Ekonometrika, Teori dan Aplikasi*, Elex Media Komputindo, Jakarta.
5. Lains, A., 2006, *Ekonometrika, Teori dan Aplikasi*, Jilid II, LP3ES, Jakarta.
6. Sumodiningrat, G., 1999, *Ekonometrika – Pengantar*, BPFE-Yogyakarta, Yogyakarta.
7. -----, *Eviews 4 User Guide*, Quantitative Micro Software, USA, 2000.

LEARNING UNIT PROGRAM

COURSE TITLE : ECONOMETRICS
 CODE / CREDIT : PAS 121 / 3 SKS
 DURATION : 150 MINUTES
 WEEK : 12

A. INSTRUCTIONAL AIM :

1. GENERAL : After studying this course, the student are expected to be able to: explain the basics of linear regression model and analysis; relaxing the assumption of linear regression model : multicollinearity, heteroscedasticity, and autocorrelation; Regression with Lagged Dependent Variables; Regression with Dummy Variables : Independent and Dependent Dummy Variables; and Simultaneous Equation Modelling.
2. SPECIFIC : After studying this course, students are expected to have ability to: explain IS and LM analysis

B. SUBJECT : IS and LM Analysis

C. SUB SUBJECT : IS and LM Analysis

D. TEACHING-LEARNING ACTIVITIES

STAGE	LECTURER ACTIVITIES	STUDENT ACTIVITIES	LEARNING MEDIA
INTRODUCTION	<ul style="list-style-type: none"> ▪ Describing about matter at the 1st meeting ▪ Describing about general and specific objectives competence 	Observing and taking notes	OHP, transparency, white board, reference books, and papers
PRESENTATION	<ul style="list-style-type: none"> ▪ Explaining about determination of IS and LM Analysis ▪ Giving examples as a study case 	Observing, asking, taking notes	OHP, transparency, white board, reference books, and papers
CLOSING	<ul style="list-style-type: none"> ▪ Discussion ▪ Giving some problems as a homework ▪ Giving description about matter on the next meeting 	Discuss, asking, observing, taking notes	white board and papers

E. EVALUATION : From the discussion, teacher can evaluate student's ability of understanding the theory.

- F. REFERENCE :
1. Di Asih I Maruddani, 2006, *Aplikasi Eviews dalam Ekonometri*, Jurusan Matematika FMIPA, Universitas Diponegoro, Semarang.
 2. Greene, W.H., 1990, *Econometric Analysis*, Macmillan Publishing Company, New York.
 3. Gujarati, D.N., 2000, *Basic Econometrics*, McGraw-Hill International Editions, New York.
 4. J.J. Manurung, A.H. Manurung, F.D. Saragih, 2005, *Ekonometrika, Teori dan Aplikasi*, Elex Media Komputindo, Jakarta.
 5. Lains, A., 2006, *Ekonometrika, Teori dan Aplikasi*, Jilid II, LP3ES, Jakarta.
 6. Sumodiningrat, G., 1999, *Ekonometrika – Pengantar*, BPFE-Yogyakarta, Yogyakarta.
 7. ----, *Eviews 4 User Guide*, Quantitative Micro Software, USA, 2000.

LEARNING UNIT PROGRAM

COURSE TITLE : ECONOMETRICS
 CODE / CREDIT : PAS 121 / 3 SKS
 DURATION : 150 MINUTES
 WEEK : 13

A. INSTRUCTIONAL AIM :

1. GENERAL : After studying this course, the student are expected to be able to: explain the basics of linear regression model and analysis; relaxing the assumption of linear regression model : multicollinearity, heteroscedasticity, and autocorrelation; Regression with Lagged Dependent Variables; Regression with Dummy Variables : Independent and Dependent Dummy Variables; and Simultaneous Equation Modelling.
2. SPECIFIC : After studying this course, students are expected to have ability to: explain worker market and minimum salary policy

B. SUBJECT : Worker Market

C. SUB SUBJECT : Worker Market

D. TEACHING-LEARNING ACTIVITIES

STAGE	LECTURER ACTIVITIES	STUDENT ACTIVITIES	LEARNING MEDIA
INTRODUCTION	<ul style="list-style-type: none"> ▪ Describing about matter at the 1st meeting ▪ Describing about general and specific objectives competence 	Observing and taking notes	OHP, transparency, white board, reference books, and papers
PRESENTATION	<ul style="list-style-type: none"> ▪ Explaining about determination of Worker Market ▪ Giving examples as a study case 	Observing, asking, taking notes	OHP, transparency, white board, reference books, and papers
CLOSING	<ul style="list-style-type: none"> ▪ Discussion ▪ Giving some problems as a homework ▪ Giving description about matter on the next meeting 	Discuss, asking, observing, taking notes	white board and papers

E. EVALUATION : From the discussion, teacher can evaluate student's ability of understanding the theory.

- F. REFERENCE :
1. Di Asih I Maruddani, 2006, *Aplikasi Eviews dalam Ekonometri*, Jurusan Matematika FMIPA, Universitas Diponegoro, Semarang.
 2. Greene, W.H., 1990, *Econometric Analysis*, Macmillan Publishing Company, New York.
 3. Gujarati, D.N., 2000, *Basic Econometrics*, McGraw-Hill International Editions, New York.
 4. J.J. Manurung, A.H. Manurung, F.D. Saragih, 2005, *Ekonometrika, Teori dan Aplikasi*, Elex Media Komputindo, Jakarta.
 5. Lains, A., 2006, *Ekonometrika, Teori dan Aplikasi*, Jilid II, LP3ES, Jakarta.
 6. Sunodiningrat, G., 1999, *Ekonometrika – Pengantar*, BPFE-Yogyakarta, Yogyakarta.
 7. -----, *Eviews 4 User Guide*, Quantitative Micro Software, USA, 2000.

LEARNING UNIT PROGRAM

COURSE TITLE : ECONOMETRICS

CODE / CREDIT : PAS 121 / 3 SKS

DURATION : 150 MINUTES

WEEK : 14

A. INSTRUCTIONAL AIM :

1. GENERAL : After studying this course, the student are expected to be able to: explain the basics of linear regression model and analysis; relaxing the assumption of linear regression model : multicollinearity, heteroscedasticity, and autocorrelation; Regression with Lagged Dependent Variables; Regression with Dummy Variables : Independent and Dependent Dummy Variables; and Simultaneous Equation Modelling.
2. SPECIFIC : After studying this course, students are expected to have ability to: explain worker market and minimum salary policy

B. SUBJECT : Worker Market

C. SUB SUBJECT : Minimum Salary Policy

D. TEACHING-LEARNING ACTIVITIES

STAGE	LECTURER ACTIVITIES	STUDENT ACTIVITIES	LEARNING MEDIA
INTRODUCTION	<ul style="list-style-type: none"> ▪ Describing about matter at the 1st meeting ▪ Describing about general and specific objectives competence 	Observing and taking notes	OHP, transparency, white board, reference books, and papers
PRESENTATION	<ul style="list-style-type: none"> ▪ Explaining about determination of Minimum Salary Policy ▪ Giving examples as a study case 	Observing, asking, taking notes	OHP, transparency, white board, reference books, and papers
CLOSING	<ul style="list-style-type: none"> ▪ Discussion ▪ Giving some problems as a homework ▪ Giving description about matter on the next meeting 	Discuss, asking, observing, taking notes	white board and papers

E. EVALUATION : From the discussion, teacher can evaluate student's ability of understanding the theory.

- F. REFERENCE :
1. Di Asih I Maruddani, 2006, *Aplikasi Eviews dalam Ekonometri*, Jurusan Matematika FMIPA, Universitas Diponegoro, Semarang.
 2. Greene, W.H., 1990, *Econometric Analysis*, Macmillan Publishing Company, New York.
 3. Gujarati, D.N., 2000, *Basic Econometrics*, McGraw-Hill International Editions, New York.
 4. J.J. Manurung, A.H. Manurung, F.D. Saragih, 2005, *Ekonometrika, Teori dan Aplikasi*, Elex Media Komputindo, Jakarta.
 5. Lains, A., 2006, *Ekonometrika, Teori dan Aplikasi*, Jilid II, LP3ES, Jakarta.
 6. Sumodiningrat, G., 1999, *Ekonometrika – Pengantar*, BPFE-Yogyakarta, Yogyakarta.
 7. -----, *Eviews 4 User Guide*, Quantitative Micro Software, USA, 2000.

LEARNING UNIT PROGRAM

COURSE TITLE : ECONOMETRICS
 CODE / CREDIT : PAS 121 / 3 SKS
 DURATION : 150 MINUTES
 WEEK : 15

A. INSTRUCTIONAL AIM :

1. GENERAL : After studying this course, the student are expected to be able to: explain the basics of linear regression model and analysis; relaxing the assumption of linear regression model : multicollinearity, heteroscedasticity, and autocorrelation; Regression with Lagged Dependent Variables; Regression with Dummy Variables : Independent and Dependent Dummy Variables; and Simultaneous Equation Modelling.
2. SPECIFIC : After studying this course, students are expected to have ability to: explain agregation demand and supply

B. SUBJECT : Agregation Demand and Supply

C. SUB SUBJECT : Agregation Demand and Supply

D. TEACHING-LEARNING ACTIVITIES

STAGE	LECTURER ACTIVITIES	STUDENT ACTIVITIES	LEARNING MEDIA
INTRODUCTION	<ul style="list-style-type: none"> ▪ Describing about matter at the 1st meeting ▪ Describing about general and specific objectives competence 	Observing and taking notes	OHP, transparancy, white board, reference books, and papers
PRESENTATION	<ul style="list-style-type: none"> ▪ Explaining about determination of Agregation Demand and Supply ▪ Giving examples as a study case 	Observing, asking, taking notes	OHP, transparancy, white board, reference books, and papers
CLOSING	<ul style="list-style-type: none"> ▪ Discussion ▪ Giving some problems as a homework ▪ Giving description about final test 	Discuss, asking, observing, taking notes	white board and papers

E. EVALUATION : From the discussion, teacher can evaluate student's ability of understanding the theory.

- F. REFERENCE :
1. Di Asih I Maruddani, 2006, *Aplikasi Eviews dalam Ekonometri*, Jurusan Matematika FMIPA, Universitas Diponegoro, Semarang.
 2. Greene, W.H., 1990, *Econometric Analysis*, Macmillan Publishing Company, New York.
 3. Gujarati, D.N., 2000, *Basic Econometrics*, McGraw-Hill International Editions, New York.
 4. J.J. Manurung, A.H. Manurung, F.D. Saragih, 2005, *Ekonometrika, Teori dan Aplikasi*, Elex Media Komputindo, Jakarta.
 5. Lains, A., 2006, *Ekonometrika, Teori dan Aplikasi*, Jilid II, LP3ES, Jakarta.
 6. Sumodiningrat, G., 1999, *Ekonometrika – Pengantar*, BPFE-Yogyakarta, Yogyakarta.
 7. -----, *Eviews 4 User Guide*, Quantitative Micro Software, USA, 2000.