



# Satuan Acara Pengajaran

ECEU601301 - Pengantar Ekonometrika

Pengajar

*Prof. Dr. Nachrowi M.Sc., M.Phil.*

## Minggu 1

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**Materi** Pengenalan Konsep Ekonometrika dan Pengantar ke Analisis Regresi (a) Konsep dan Metodologi Ekonometrika; (b) Jenis-jenis persamaan: (1) identitas vs kausalitas (2) deterministic vs stochastic; (c) Pendekatan ekonometrika: kausalitas yang bersifat stochasti

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**Media** Powerpoint

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**Referensi** 1. Gujarati, D., dan Porter, D.C, (2009). Basic Econometrics. 5th Edition. New York. McGraw-Hill Book Co.; 2. Wooldridge, J.M., (2013). Introductory Econometrics: A Modern Approach. 5th Edition South-Western College Pub.

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## Minggu 2

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**Materi** Konsep Dasar Analisis Regresi Sederhana (a) Contoh kasus estimasi dengan OLS; (b) Proses derivasi parameter OLS; (c) Review mencari titik X yang meminimumkan  $Y=f(X)$ ; (d) Mencari parameter beta yang meminimumkan error kuadrat  $=f(\beta)$ ; (e) Perbedaan linear

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## Minggu 4

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**Materi** Analisis Regresi Sederhana: Estimasi Interval dan Pengujian Hipotesis (a) Estimasi Interval; (b) Pengujian Hipotesis; (c) Evaluasi Output Regresi; (d) Latihan aplikasi

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## Minggu 5

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**Materi** Analisis Regresi Sederhana: Kelanjutan dan Modifikasi Model (a) Marginal effect dari berbagai macam fungsi: linear, semi log, double log, reciprocal; (b) Arti nilai probability  $> |t|$ ; (c) Peranan intercept; (d) Regresi tanpa intercept: potensi permasalahan

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## Minggu 7

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**Materi** REVIEW MATERI UTS

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## Minggu 8

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**Materi** Analisis Regresi Berganda : Permasalahan dalam Pengujian (a) Asumsi distribusi kenormalan; (b) Pengujian hipotesis; (c) Pengujian kesamaan antar dua koefisien regresi; (d) Pengujian model retriksi; (e) Chow test; (f) Pemilihan model linier dan non linier;

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**Referensi** 1. Gujarati, D., dan Porter, D.C, (2009).Basic Econometrics.5th Edition. New York. McGraw-Hill Book Co.; 2. Wooldridge, J.M., (2013). Introductory Econometrics: A Modern Approach. 5th Edition South-Western College Pub.

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## Minggu 9

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**Materi** Model Regresi: Variabel Dummy (a) Perbedaan variable kuantitatif vs kualitatif; (b) Contoh regresi variable independent kualitatif (c) Aturan umum dalam menciptakan kualitatif variable; (d) Interaction variable; (e) Analisis Kebijakan dengan Difference-in

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**Referensi** 1. Gujarati, D., dan Porter, D.C, (2009).Basic Econometrics.5th Edition. New York. McGraw-Hill Book Co.; 2. Wooldridge, J.M., (2013). Introductory Econometrics: A Modern Approach. 5th Edition South-Western College Pub.

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## Minggu 10

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**Materi** Pelanggaran Asumsi OLS: Multicollinearity (a) Definisi, dan contoh kasus serial multicollinearity; (b) Konsekuensi terhadap properties BLUE jika menggunakan OLS; (c) Cara pendeteksian; (d) Solusi; (e) Latihan membuat regresi yang mengandung multicollinear

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**Referensi** 1. Gujarati, D., dan Porter, D.C, (2009).Basic Econometrics.5th Edition. New York. McGraw-Hill Book Co.; 2. Wooldridge, J.M., (2013). Introductory Econometrics: A Modern Approach. 5th Edition South-Western College Pub.

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## Minggu 11

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**Materi** Pelanggaran Asumsi OLS: Heteroscedasticity (a) Definisi, dan contoh kasus heteroscedasticity; (b) Konsekuensi terhadap properties BLUE jika menggunakan OLS; (c) Cara pendeteksian; (d) Solusi; (e) Latihan membuat regresi yang mengandung heteroscedasticity

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**Referensi** 1. Gujarati, D., dan Porter, D.C, (2009).Basic Econometrics.5th Edition. New York. McGraw-Hill Book Co.; 2. Wooldridge, J.M., (2013). Introductory Econometrics: A Modern Approach. 5th Edition South-Western College Pub.

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## Minggu 12

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**Materi** Pelanggaran Asumsi OLS: Serial Correlation (a) Definisi, dan contoh kasus serial correlation; (b) Konsekuensi terhadap properties BLUE jika menggunakan OLS; (c) Cara pendeteksian; (d) Solusi; (e) Latihan membuat regresi yang mengandung serial korelasi dan

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**Referensi** 1. Gujarati, D., dan Porter, D.C, (2009).Basic Econometrics.5th Edition. New York. McGraw-Hill Book Co.; 2. Wooldridge, J.M., (2013). Introductory Econometrics: A Modern Approach. 5th Edition South-Western College Pub.

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## Minggu 13

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**Materi** Pengujian Spesifikasi (a) Konsep dasar specification test; (b) Omitted Variable test; (c) Redundant Variable; (d) Nested Model: Ramsey RESET Test; (e) Non-Nested Model: Davidson-MacKinnon Test, Mizon-Richard Test; (f) Latihan aplikasi.

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**Referensi** 1. Gujarati, D., dan Porter, D.C, (2009).Basic Econometrics.5th Edition. New York. McGraw-Hill Book Co.; 2. Wooldridge, J.M., (2013). Introductory Econometrics: A Modern Approach. 5th Edition South-Western College Pub.

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## Minggu 14

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**Materi** Model Regresi Non Linier (a) Sifat Intrinsik dan non intrinsik model regresi non linier; (b) Teknik estimasi model regresi non linier; (c) Latihan aplikasi; (d) Review materi UAS.

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**Referensi** 1. Gujarati, D., dan Porter, D.C, (2009).Basic Econometrics.5th Edition. New York. McGraw-Hill Book Co.; 2. Wooldridge, J.M., (2013). Introductory Econometrics: A Modern Approach. 5th Edition South-Western College Pub.

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