



Satuan Acara Pengajaran

ECEU601304 - Ekonometrika Cross Section dan Panel Data

Pengajar

Dhaniel Ilyas M.Sc.

Minggu 1

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| Materi | Review Metode OLS: Sifat tidak bias dan efisien dari penduga OLS dan asumsi-asumsi yang melatarbelakanginya: <ol style="list-style-type: none">1. Variabel terikat berhubungan linear dengan parameter2. Variabel bebas independen terhadap variabel gangguan.3. Nilai harapan variabel gangguan adalah nol4. Variabel gangguan bersifat homoskedastik5. Tidak terdapat otokorelasi atau serial-correlation pada variabel gangguan antar waktu6. Variabel bebas memiliki nilai yang bervariasi7. Tidak ada collinearity sempurna di antara variabel bebas8. Tidak ada bias spesifikasi |
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| Referensi | <ol style="list-style-type: none">1. Gujarati, Damodar N. & Dawn C. Porter (2009). Basic Econometrics, 5/e, McGraw-Hill.2. Wooldridge, Jeffrey M. (2009). Introductory Econometrics: A Modern Approach, 4/e, South Western CENGAGE Learning. |
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Minggu 2

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| Materi | Konsep penduga peluang terbesar Konsep penduga dengan metode Peluang Terbesar (Maximum Likelihood estimation method) <ol style="list-style-type: none">1. Fungsi peluang (likelihood function)2. Identifikasi parameter |
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Referensi

1. Gujarati, Damodar N. & Dawn C. Porter (2009). Basic Econometrics, 5/e, McGraw-Hill.
2. Wooldridge, Jeffrey M. (2009). Introductory Econometrics: A Modern Approach, 4/e, South Western CENGAGE Learning.
3. Greene, William H. (2008). Econometric Analysis, 6/e, Pearson Prentice-Hall.
4. Wooldridge, Jeffrey M. (2010). Econometric Analysis of Cross Section and Panel Data. The MIT Press.

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Minggu 3

Materi

- Konsep penduga peluang terbesar
- Konsep penduga dengan metode Peluang Terbesar (Maximum Likelihood estimation method)
3. Prinsip maksimisasi peluang

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Referensi

1. Gujarati, Damodar N. & Dawn C. Porter (2009). Basic Econometrics, 5/e, McGraw-Hill.
2. Wooldridge, Jeffrey M. (2009). Introductory Econometrics: A Modern Approach, 4/e, South Western CENGAGE Learning.
3. Greene, William H. (2008). Econometric Analysis, 6/e, Pearson Prentice-Hall.
4. Wooldridge, Jeffrey M. (2010). Econometric Analysis of Cross Section and Panel Data. The MIT Press.

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Minggu 4

Materi

- Konsep penduga peluang terbesar
- Konsep penduga dengan metode Peluang Terbesar (Maximum Likelihood estimation method)
4. Information matrix
5. Varians asimptotik dari penduga peluang terbesar

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- Referensi**
1. Gujarati, Damodar N. & Dawn C. Porter (2009). Basic Econometrics, 5/e, McGraw-Hill.
 2. Wooldridge, Jeffrey M. (2009). Introductory Econometrics: A Modern Approach, 4/e, South Western CENGAGE Learning.
 3. Greene, William H. (2008). Econometric Analysis, 6/e, Pearson Prentice-Hall.
 4. Wooldridge, Jeffrey M. (2010). Econometric Analysis of Cross Section and Panel Data. The MIT Press.
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Minggu 5

Materi Model Probabilitas Linear (LPM)
1. Masalah dengan penduga OLS

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- Referensi**
1. Gujarati, Damodar N. & Dawn C. Porter (2009). Basic Econometrics, 5/e, McGraw-Hill.
 2. Wooldridge, Jeffrey M. (2009). Introductory Econometrics: A Modern Approach, 4/e, South Western CENGAGE Learning.
 3. Wooldridge, Jeffrey M. (2010). Econometric Analysis of Cross Section and Panel Data. The MIT Press.
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Minggu 6

Materi Model logit
1. Konsep dasar dari model logit
2. Pendugaan model logit dengan data individual
3. Interpretasi, marginal effect, goodness-of-fit

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- Referensi**
1. Gujarati, Damodar N. & Dawn C. Porter (2009). Basic Econometrics, 5/e, McGraw-Hill.
 2. Wooldridge, Jeffrey M. (2009). Introductory Econometrics: A Modern Approach, 4/e, South Western CENGAGE Learning.
 3. Wooldridge, Jeffrey M. (2010). Econometric Analysis of Cross Section and Panel Data. The MIT Press.
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Minggu 7

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| Materi | Model probit 1. Konsep dasar dari model logit 2. Pendugaan model logit dengan data individual 3. Interpretasi, marginal effect, goodness-of-fit |
| Media | Powerpoint |
| Referensi | 1. Gujarati, Damodar N. & Dawn C. Porter (2009). Basic Econometrics, 5/e, McGraw-Hill. 2. Wooldridge, Jeffrey M. (2009). Introductory Econometrics: A Modern Approach, 4/e, South Western CENGAGE Learning. 3. Wooldridge, Jeffrey M. (2010). Econometric Analysis of Cross Section and Panel Data. The MIT Press. |
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Minggu 8

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| Materi | Model multi-choice tanpa urutan (non-ordered case): 1. Konsep dasar model multinomial logit 2. Masalah: Independence of irrelevant assumption 3. Pendugaan model multinomial logit 4. Interpretasi, marginal effect Model multi-choice dengan urutan (ordered case): 1. Konsep dasar model ordered probit 2. Pendugaan model ordered probit 3. Interpretasi, marginal effect |
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| Referensi | 1. Gujarati, Damodar N. & Dawn C. Porter (2009). Basic Econometrics, 5/e, McGraw-Hill. 2. Wooldridge, Jeffrey M. (2009). Introductory Econometrics: A Modern Approach, 4/e, South Western CENGAGE Learning. 3. Wooldridge, Jeffrey M. (2010). Econometric Analysis of Cross Section and Panel Data. The MIT Press. |
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Minggu 9

Materi Model Tobit
1. Representasi model
2. Fungsi peluang model Tobit
3. Interpretasi: marginal effect

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Referensi 1. Wooldridge, Jeffrey M. (2009). Introductory Econometrics: A Modern Approach, 4/e, South Western CENGAGE Learning.
2. Wooldridge, Jeffrey M. (2010). Econometric Analysis of Cross Section and Panel Data. The MIT Press.

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Minggu 10

Materi Model regresi dengan variabel bebas normal terpotong
1. Representasi model
Model dengan non-random sample selection
1. Incidental truncation
2. Heckman two-step estimation method

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Referensi 1. Wooldridge, Jeffrey M. (2009). Introductory Econometrics: A Modern Approach, 4/e, South Western CENGAGE Learning.
2. Wooldridge, Jeffrey M. (2010). Econometric Analysis of Cross Section and Panel Data. The MIT Press.

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Minggu 11

Materi Model dan pendugaan yang tidak memperhitungkan heterogeneity
Constant coefficients model:
1. Pengenalan model
2. Pendugaan: Pooled OLS
3. Kelebihan dan kekurangan

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- Referensi**
1. Gujarati, Damodar N. & Dawn C. Porter (2009). Basic Econometrics, 5/e, McGraw-Hill.
 2. Wooldridge, Jeffrey M. (2009). Introductory Econometrics: A Modern Approach, 4/e, South Western CENGAGE Learning.
 3. Wooldridge, Jeffrey M. (2010). Econometric Analysis of Cross Section and Panel Data. The MIT Press.
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Minggu 12

- Materi**
- Model dan pendugaan yang memperhitungkan heterogeneity
Fixed effect model
1. Pengenalan model
 2. Pendugaan: Least Squares Dummy Variable, Within-Grouped Estimator, First-Difference method
 3. Kelebihan dan kekurangan
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- Referensi**
1. Gujarati, Damodar N. & Dawn C. Porter (2009). Basic Econometrics, 5/e, McGraw-Hill.
 2. Wooldridge, Jeffrey M. (2009). Introductory Econometrics: A Modern Approach, 4/e, South Western CENGAGE Learning.
 3. Wooldridge, Jeffrey M. (2010). Econometric Analysis of Cross Section and Panel Data. The MIT Press.
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Minggu 13

- Materi**
- Random effect model (Error component model)
1. Pengenalan model
 2. Pendugaan: GLS, FGLS
 3. Kelebihan dan kekurangan
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- Referensi**
1. Gujarati, Damodar N. & Dawn C. Porter (2009). Basic Econometrics, 5/e, McGraw-Hill.
 2. Wooldridge, Jeffrey M. (2009). Introductory Econometrics: A Modern Approach, 4/e, South Western CENGAGE Learning.
 3. Wooldridge, Jeffrey M. (2010). Econometric Analysis of Cross Section and Panel Data. The MIT Press.
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Minggu 14

Materi Uji spesifikasi (uji pemilihan model)
1. Uji random effect: Breusch-Pagan Lagrange Multiplier Test
2. Random effect model atau fixed effect model: Uji spesifikasi Hausman

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Referensi

1. Gujarati, Damodar N. & Dawn C. Porter (2009). Basic Econometrics, 5/e, McGraw-Hill.
2. Wooldridge, Jeffrey M. (2009). Introductory Econometrics: A Modern Approach, 4/e, South Western CENGAGE Learning.
3. Wooldridge, Jeffrey M. (2010). Econometric Analysis of Cross Section and Panel Data. The MIT Press.

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