



Satuan Acara Pengajaran

ECMS802008 - Ekonometri Keuangan 1

Pengajar

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Minggu 1

Materi ? Econometrics versus Financial Econometrics
? Basic Data Handling
? Types of Financial Data, cross-section, time-series and panel data
? Working with Data: Graphical Method
? Working with Data: Descriptive Statistics
? Expected Values and Variances
? Some Examples of Financial Data

Media power point, buku teks, data pasar modal

Referensi Brook, Ch.1
Koop, Ch.2
Rachev et al., Ch.2

Aktivitas lecture and dicussiions

Minggu 2

Materi Review of Basic Statistical Concept:
? Population's characteristics: univariate, moment, degree of freedom, and density function
? Normal distribution
? t-student distribution
? Statistical inference: estimation and test of hypothesis
? Population's characteristics: bivariate, coincidence, covariance, correlation
? ANOVA
? Chi-square distribution
? F distribution

Media power point, buku teks, data

Referensi Rachev et al., Ch.3, Ch.4
Brooks, Ch.2

Aktivitas lecture and discussion

Minggu 3

Materi ? Data Generating Process, population vs sample
? Classical Linear Regression
? Statistical Aspects of Regression
? Capital Asset Pricing Model, Empirical Regression
? Ordinary Least Square

Media powerpoint buku teks data

Referensi Brooks, Ch.3, Koop, Ch.4
Koop, Ch.5

Aktivitas lecture discussion data exercise

Minggu 4

Materi ? Multiple Regression
? Arbitrage Pricing Theory, Empirical Regression
? Regression with Dummy Variable
? Regression with Lagged Explanatory Variables
? Assumption and Diagnostic Check
? Generalized Least Square

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Referensi Koop, Ch.7, Koop, Ch.8
Brooks, Ch.5

Aktivitas lecture, discussiion, data exercise

Minggu 5

Materi ? Moving Average Process
? Autoregressive Process
? Unit-root test, Dickey-Fuller, Augmented Dickey-Fuller, Philip-Perron, KPSS.
? Autocorrelation Function (ACF) and Partial Autocorrelation Function (PACF)
? Random Walk, White-Noise, Martingale Process

Media powerpoint, buku teks, data

Referensi Koop, Ch.9,
Brooks, Ch.6

Aktivitas lecture and dicussion

Minggu 6

Materi ? Box-Jenkins Procedure, identification, estimation, diagnostic checking
? Selection Criteria: AIC, SBIC
? Forecasting in Econometrics
? Maximum Likelihood Estimation

Media powerpoint, buku teks, data

Referensi Brooks, Ch.6

Aktivitas lecture and discussion/data exercise

Minggu 7

Materi ? Spurious Regression
? Granger Representation Theorem
? Engle-Granger 2-step procedure, co-integration test
? Fama-MacBeth two step regression

Media powerpoint, buku, data

Referensi Koop, Ch.10,
Fama & MacBeth 1973
