Satuan Acara Pengajaran

ECMS802008 - Ekonometri Keuangan 1

Pengajar
Dr. Moch. Doddy Ariefianto M.S.E.
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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 discussiion

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 duku 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
Media	powerpoint buku, data

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	powerpoiint, 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

Aktivitas	lecture data exercise