

SYLLABUS

FACULTY ECONOMIC AND BUSINESS

INTERNATIONAL PROGRAM FOR ISLAMIC ECONOMICS AND FINANCE (IPIEF)

1	Name of Course / Module	Econometrics II											
2	Course Code	EI7424											
3	Credit Value	3											
4	Objective	<p>After completing the unit, it is expected that students will understand:</p> <ul style="list-style-type: none"> • Introduction to matrix, • Time series econometrics, • Dynamic modelling, • Simultaneous econometric model, • Panel data regression, and • Second moment regression 											
5	Synopsis	<p>Applied econometrics discusses some further topics in econometrics. The topics include introduction to matrix, time series econometrics, dynamic modelling, simultaneous econometric model, panel data regression, and dummy-logit-tobit-probit model.</p>											
6	References	<p><u>Textbooks:</u> Gujarati, Basic Econometrics, MvGraw Hill Book Company.</p> <p>Software: Excel, EViews</p> <p><u>Other Books:</u> Green, W.H. 2002, Econometric Analysis. Enders, W., 2000, Applied Time Series Econometrics</p>											
7	Lecturer	Abdul Hakim, SE., MEc., PhD.											
8	Correspondence	<p>IPIEF Room, Postgraduate building, ground floor</p> <p>E-mail: abdul.hakim.uui@gmail.com</p>											
9	Consultation time	By appointment											
10	Academic Evaluation	<table border="1" style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th style="width: 80%;">Task</th> <th style="width: 20%;">Value</th> </tr> </thead> <tbody> <tr> <td>Assignments</td> <td>20%</td> </tr> <tr> <td>Competence Test 1</td> <td>20%</td> </tr> <tr> <td>Competence Test 2</td> <td>20%</td> </tr> <tr> <td>Competence Test 3</td> <td>20%</td> </tr> </tbody> </table>	Task	Value	Assignments	20%	Competence Test 1	20%	Competence Test 2	20%	Competence Test 3	20%	
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COURSE OUTLINE	
Meeting	Course Material
1	Econometrics in matrix: Finding estimators and variances
2	Econometrics in matrix: unbiasedness and efficiency
3	Dynamic Econometrics: Some basic ideas
4	Dynamic Econometrics: Some basic models (Koyck, Adaptive Expectation, Partial Adjustment Model)
4	Competence Test 1
5	Time Series Econometrics: Stationarity Issues
6	Time Series Econometrics: Cointegration and Error Correction Model
7	Time Series Econometrics and Dynamic Issues: Autoregressive Distributed Lag model (ARDL)
8	ARDL in EViews
9	Competence Test 2
10	Panel Data Regression: Ideas
11	Panel Data Regression: Eviews
12	Qualitative Response Data: LPM
13	Qualitative Response Data: Logit, Probit, Tobit
14	Competence Test 3
15	Simultaneous Equation Model: Ideas
16	Simultaneous Equation Model: EViews
17	Second Moment Regression: Univariate GARCH
18	Competence Test 4

Rules of class meeting:

Policy on assessment:

Essays and assignments will not be accepted after the due date unless arrangements for an extension of time have been made prior to the due date. If you do not agree with the result that you achieve for any piece of assessment for this subject please contact the lecturer immediately. You have a right to know the reasons why your work has received a certain grade and to request it be reassessed if you believe it has been unfairly assessed.

Warning Concerning Academic Misconduct:

The International Program expects all students and staff to act with honesty and integrity in all matters. That means being truthful and recognising the intellectual ownership of other people's words, ideas, research findings and information. To not do so is academically dishonest and may incur a range of penalties. Academic misconduct includes plagiarism, collusion, cheating in examinations, misappropriating the research of others and misrepresenting research findings.

What is plagiarism?

Plagiarism is the using of another person's ideas or expressions without appropriate acknowledgment and presenting these ideas or forms of expression as your own. It includes not only written works such as books or journals, but data or images that may be presented in tables, diagrams, designs, plans, photographs, film, music, formulae, web sites and computer programs. Plagiarism includes the use of the work of lecturers or other students as your own without acknowledgment. Self-plagiarism is the reuse of your own work without indicating that you have reused it.

Quoting and Paraphrasing:

A quote occurs when you use 5 or more words from another source exactly as the words appear in the original. You are allowed to incorporate quotes from the work of others into your work. However, only up to 10% of your work can be quoted. A paraphrase is restating what someone else has said or written *using your own words*. A paraphrase is not achieved by simply altering the words from another source slightly. A slight rewording is still effectively a quote. You must either:

- Provide an *exact* quote (and indicate that it is a quote)
- Provide an appropriate paraphrase of the ideas in your words.

An appropriate paraphrase is normally achieved by reading and taking notes, then *closing the book and writing your own words*.

What is collusion?

Collusion involves working with others with the intention of deceiving examiners about who actually completed the work. For example, if a student employs someone else to do their work for them, that would constitute collusion. Or if one student willingly allows another student to copy their work for an individual assessment task, that would constitute collusion. In that case both students may have committed an academic offence. Collusion is not the same as collaboration. Collaboration is working together on a task; collusion is doing so in an unauthorised manner. What is authorised varies from task-to-task. For example, collaboration is allowed or expected on many assignments, but for other tasks such as exams and some in-class or online tests no collaboration is allowed. If you have any doubt about what constitutes authorised and unauthorised collaboration on a particular task you should consult IP management.

Avoiding plagiarism:

Plagiarism is avoided by appropriately acknowledging sources of your ideas or expressions. In this unit this entails:

1. Providing an in-text citation using the APA referencing system at the place where any idea or expression from another source is used, whether directly quoted or paraphrased; and
2. Clearly indicating where material is directly quoted (a direct quote occurs if 5 or more words from another source are used exactly as they are used in the original) by using quotation marks for short quotes or indenting for longer quotes; and
3. Providing a full reference to the source in a list of references at the end of the work, again using the APA referencing system.

Important Note: the *APA Referencing Guide* can be obtained from IP management

Grading System

Grading and Weight	Interval (%)
A	$A \geq 80$
AB	$75 \leq AB < 80$
B	$65 \leq B < 75$
BC	$60 < BC < 65$
C	$50 \leq C < 60$
D	$35 \leq D < 50$
E	< 35