

Ekonometrika

Yusep Suparman

Silabus

- Kausalitas dan model kausal
- Review analisis regresi
- Heterokedastitas dan autokorelasi
- Endogenitas
 - Kekeliruan Pengukuran
 - Simultanitas
 - Omitted variabel
- Model data panel

Buku

- Verbeek M (2002) A guide to modern econometrics, Wiley.
- Johnston J, DiNardo J (1997) Econometric Methods, McGraw-Hill.
- Wooldridge, [Introductory Econometrics: A Modern Approach](#)
- Greene WH (2018) Econometric Analysis, Pearson.

Komponen nilai

- Tugas 30%
- UTS 35%
- UAS 35%