

Course Syllabus

1	Course title	Econometrics	
2	Course number	1707905	
3	Credit hours	3	
	Contact hours (theory, practical)	3 theories	
4	Prerequisites/corequisites	Undergraduate and Graduate course in econometrics.	
5	Program title	PhD IN BUSINESS ECONOMICS	
6	Program code		
7	Awarding institution	The University of Jordan	
8	School	Business	
9	Department	Business economics	
10	Course level	Second-Third year	
11	Year of study and semester (s)	First, 2021	
12	Other department (s) involved in teaching the course	-	
13	Main teaching language	Arabic-English	
14	Delivery method	<input checked="" type="checkbox"/> Face to face learning <input type="checkbox"/> Blended <input type="checkbox"/> Fully online	
15	Online platforms(s)	<input type="checkbox"/> Moodle <input type="checkbox"/> Microsoft Teams <input type="checkbox"/> Skype <input type="checkbox"/> Zoom <input type="checkbox"/> Others.....	
16	Issuing/Revision Date	30/11/2021	

17 Course Coordinator:

Name: Taleb Warrad

Contact hours:5-8 Tu

Office number: 2

Phone number: 24156

Email:t.awad@ju.edu.jo



18 Other instructors:

Name:

Office number:

Phone number:

Email:

Contact hours:

Name:

Office number:

Phone number:

Email:

Contact hours:

19 Course Description:

The course is meant to introduce advanced econometrics tools beyond the basic econometric. It is aimed to prepare students for PhD degree level empirical research. The course will emphasize on the model formulation, estimation methods and interpretation rather than on theoretical proofs. Although it will not be emphasized on the mathematical proofs of econometric theories, the students are expected to have good understanding of basic calculus and matrix algebra. It is the students' responsibility to make sure that they have enough pre-requisite for the course. Only brief reviews of the pre-requisite statistics will be given. Students are expected to use one of the many good econometric packages like Gretl, Betahat, EViews, SAS, SPSS, RATS.... GRETL is freely available and can perform most of the techniques covered in this course.

20 Course aims and outcomes:

A- Aims:

- 1-1- To understand the advanced techniques of econometric model estimation
- 2- To be able to compare and choose between different econometric models
- 3- To understand the process of linear and nonlinear hypotheses testing
- 4- To be able to detect and deal with different econometric problems.
- 5- to be able to use proper econometric analysis for professional research papers

B- Program Learning Outcomes (PLOs):

Upon successful completion of this course, students will be able to:

ILOs of the course Intended learning for the course	PLO (1)	PLO (2)	PLO (3)	PLO (4)	PLO (5)	PLO (6)	PLO (7)
1- To understand the advanced techniques of econometric model estimation	x	x		x			
2- To be able to compare and choose between different econometric models		x					
3- To understand the process of linear and nonlinear hypotheses testing			x	x			
To be able to detect and deal with different econometric problems.					x	x	x

5- to be able to use proper econometric analysis for professional research papers					X	XX	X	

21. Topic Outline and Schedule:

Week	Lecture	Topic	Intended Learning Outcome	Learning Methods (Face to Face/Blended/ Fully Online)	Platform	Synchronous / Asynchronous Lecturing	Evaluation Methods	Resources
1	1.1	Introduction	1,5	FF	Ms-teams		Exams Homework	Text, lectures, articles
2	2.1	Matrix Approach to classical linear econometrics models	1,2,3,5	=	=		=	-

Week	Lecture	Topic	Intended Learning Outcome	=	Platform	Synchronous / Asynchronous Lecturing	Evaluation Methods	Resources
3	3.1	Panel data models	1,2,3,5	=	=	sy/asy	=	
4	4.1	Panel data models	1,2,3,4,5	=	=	=	=	=
5	5.1	Multi-equations econometric models	1,2,3,4,5,5,7	=	=	=	=	=
6	6.1	=	=	=	=	=	=	=
7	7.1	=	=	=	=	=	=	=
8	8.1	: Dynamic econometric models		=	=		==	
9	9.1	=	=	=	=	=	=	=
10	10.1	Time series analysis	=	=	=	=	=	=
11	11.1	=	==	=	=	=	=	=
12	12.1	=	=	=	=	=	=	=
13	13.1	=	=	=	=	=	=	=
14	14.1	=	=	=	=	=	=	=
15	15.1	=	=	=	FF			

22 Evaluation Methods:

Opportunities to demonstrate achievement of the SLOs are provided through the following assessment methods and requirements:

Evaluation Activity	Mark	Topic(s)	SLOs	Period (Week)	Platform
---------------------	------	----------	------	---------------	----------



HOMEWORKS	20	all	5,6,7	Last week	Direct/FF
FIRST exam	20	W 1,2,3,4	ALL	Dec. 6th	FF
SECOND Exam	20	W ,4, 5, 6, 7, 8			
final	40	ALL	ALL	UJ schedule	FF
total	100				

23 Course Requirements

(e.g: students should have a computer, internet connection, webcam, account on a specific software/platform...etc):

Internet, MS-teams, computer

24 Course Policies:

A- Attendance policies: JU's regulations

B- Absences from exams and submitting assignments on time: JU's regulations

C- Health and safety procedures: JU's regulations

D- Honesty policy regarding cheating, plagiarism, misbehavior: JU's regulations

E- Grading policy: alphabetical (a,b,c,..)

F- Available university services that support achievement in the course:

library, internet, other learning logistics

25 References:

A-Required book(s), assigned reading and audio-visuals:

1- Greene W. Econometric Analysis, Any edition dated after 2000.

B- Recommended books, materials, and media:



2- Thomas R. Modern econometrics, Addison Wesley Longman, 2003.

26 Additional information:

3- Enderes W. Applied Econometric Time Series, John Wiley, 1995 or after.

Name of Course Coordinator: ----taleb warrad-----Signature: ----TAW----- Date: -26-11----- --
Head of Curriculum Committee/Department: ----- Signature: ----- ---
Head of Department: ----- Signature: ----- -
Head of Curriculum Committee/Faculty: ----- Signature: ----- -
Dean: ----- Signature: -----