

**University of Jordan
Jordan University Business School (JUBS)**

Course Syllabus

1. Department Name:	Business					
2. Program Name:	MSC in Business Economics					
3. Program Code	07					
4. Course Code and Title:	Econometrics ١٦٠٧705					
5. Course credits:	3					
6. Pre-requisites:						
7. Course Instructor/ Coordinator Name and Email	Ghazi Al-Assaf					
	g.alassaf@ju.edu.jo					
8. Course web-page:						
9. Academic year:	2016/2017					
10. Semester:	First	X	*Second		1 st Summer	2 nd Summer
11. Textbook(s) (Make sure you have one textbook – resource materials online) Jeffrey M. Wooldridge, <i>Introductory Econometrics: A Modern Approach</i> , South-Western, 2013.						
12. References: (Make sure that the references are available in the Library and online)						
Gujarati, Damodar, N. Basic Econometric MacGraw-Hill, Inc.						
Check the e-learning/JU Page for additional sources						
13. Other resources used (e.g. periodicals, software, eLearning, site visits, etc.):						
<i>e-learning and the FB group: Econometrics_JU_Dr.Nora</i>						
14. Course description (from the catalog) It starts with standard classical multiple regression model: estimation and hypotheses testing. Then it departs to cover major econometric problems including heteroskedasticity, serial correlation, and errors in variables. Advanced topics include nonlinear regression, limited dependent variable models and an introduction to time series integration and cointegration. It is also designed to introduce the Panel analysis and dummy variables. Finally, it discusses the cointegration analysis.						

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15. Course Intended Learning Outcomes: (All CILOs must start with an action verb, please use ANNEX I for getting a better understanding of the Action Verbs and Blooms Taxonomy. The mapping of the CILOs with relevance to the PILOs of the program.)											
CILOs (Preferred not to exceed 12 CILOs)	Mapping to PILOs										
	a	b	c	d	e	f	g	h	i	J	k
1- Understand an overview of the assumptions and limits of econometric modelling.											
2- Demonstrate knowledge of the measurement and use of various data types and appropriate econometric modelling.											
3- Understand the meaning of the estimation results											
4- master assessment techniques and econometric problems detection											

16. Course evaluation: (Formative and summative assessment methods are expected)				
Assessment Type	Details/ Explanation of Assessment in relation to CILOs	Number	Weight	Date(s)
Quizzes			%	
Midterms			30 %	16/3/2017
Assignments			%	
Projects/Case Studies			30%	11/4/2017
Commitment/			%	

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Behaviour				
Final			40%	5/2017
Total			100%	

17. Description of Topics Covered (The description should be from the textbook used)	
Topic Title (e.g. chapter title)	Description
General Intro. to Econometrics	Definitions of econometrics// statistical relationships//Economic data
Regression Analysis / Inference	The steps of econometrics methodology
Functional forms of econometric models, Problems of Econometric Models	Simple linear regression model
Problems of Econometric Models	multiple linear regression model
EViews Practical Session	The three main approaches
Dummy Variable Regression Models	Normality assumption, F test, multicollinearity And other empirical test for good modeling
Panel Data Analysis	Work empirically on what have been learnt in EViews
General Intro. to Econometrics	Non linear forms of economic models
Regression Analysis / Inference	Autocorrelation and hetroskedasticity

18. Course Weekly Breakdown:					
Week	Date	Topics covered	CILOs	Teaching Method	Assessment
1		General Intro. to Econometrics			
2		Regression Analysis / Inference		<i>Theoretical and applied work</i>	

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3		Functional forms of econometric models, Problems of Econometric Models			
4		Problems of Econometric Models			
5		EViews Practical Session		<i>Theoretical and applied work</i>	
6		Dummy Variable Regression Models		<i>Theoretical and applied work</i>	
7		Panel Data Analysis		<i>Theoretical and applied work</i>	
8		General Intro. to Econometrics		<i>Theoretical and applied work</i>	
9		Regression Analysis / Inference			
10		Functional forms of econometric models, Problems of Econometric Models		<i>Theoretical and applied work</i>	
11		Problems of Econometric Models			
12		EViews Practical Session			

19. <u>Others:</u>	
	Description
Attendance policies:	Students are not allowed to miss more than 15% of the classes during the semester. Failing to meet this requirement will be dealt with according to the university disciplinary rules.
Absences from exams and handing in assignments on time:	

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<i>Health and safety procedures:</i>	
<i>Honesty policy regarding cheating, plagiarism, misbehavior:</i>	

Course Coordinator:	Type the Name	Add your Signature
Head of Department:	Type the Name	Add your Signature
Head of curriculum committee/ School Level:	Type the Name	Add your Signature
Dean:	Type the Name	Add your Signature
Approved by the Program Coordinator/ Head of the Department on:	Type the date: DAY/MONTH/YEAR	

<u>Copy to:</u>
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<input type="checkbox"/> Assistant dean for Development and Quality Assurance
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