



Course Specification

(Postgraduate Programs)

Course Title: Econometrics
Course Code: ECO 6103
Program: Master of Science in Accounting
Department: Accounting Department
College: College of Business
Institution: Imam Mohammad Ibn Saud Islamic University
Version: (1)
Last Revision Date: <i>Pick Revision Date.</i>



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G. Specification Approval Data:	Erreur ! Signet non défini.



A. General information about the course:

1. Course Identification:

1. Credit hours: (3 Hours)			
2. Course type			
A.	<input type="checkbox"/> University	<input checked="" type="checkbox"/> College	<input type="checkbox"/> Department <input type="checkbox"/> Track
B.	<input checked="" type="checkbox"/> Required		<input type="checkbox"/> Elective
3. Level/year at which this course is offered: (First level / First Year)			
4. Course General Description:			
<p>This course relies on a special methodology combines theoretical and applied tools. For each topic, an appropriate theoretical presentation is made and followed by applications with Eviews or R software. Therefore, an explanation for obtained results will be presented to student in order to understand the basic concepts of economic measurement and to analyze economic phenomena. Then, student acquires for modeling and testing economic phenomena and then using them in analysis, forecasting and economic policy making.</p>			
5. Pre-requirements for this course (if any):			
N/A			
6. Pre-Requirements for this course (if any):			
N/A			
7. Course Main Objective(s):			
<p>This course aims to enable students with the foundations of theoretical and applied econometrics, and to acquire basic skills in analyzing some economic models. It also permits him to elaborate and estimate econometric models, and to correct any potential problems that may arise with these models. To be familiar with all the concepts, the course focuses on the applied aspects using software(s) to estimate econometric models.</p>			

2. Teaching Mode: (mark all that apply)

No	Mode of Instruction	Contact Hours	Percentage
1	Traditional classroom	30	83%
2	E-learning		
3	Hybrid <ul style="list-style-type: none"> • Traditional classroom • E-learning 		
4	Distance learning		
5	Applications	6	17%



3. Contact Hours: (based on the academic semester)

No	Activity	Contact Hours
1.	Lectures	30
2.	Laboratory/Studio	
3.	Field	
4.	Tutorial	
5.	Others (specify): Applications	6
Total		36

B. Course Learning Outcomes (CLOs), Teaching Strategies and Assessment Methods:

Code	Course Learning Outcomes	Code of PLOs aligned with the program	Teaching Strategies	Assessment Methods
1.0	Knowledge and understanding			
1.1	Clarifies with precision theoretical background for the standard methods used in empirical analyses such as hypothesis statistical tests.	K ₂	<ul style="list-style-type: none"> ▪ Discussion ▪ Guided learning ▪ Case studies 	<ul style="list-style-type: none"> ▪ Oral questions ▪ Exams ▪ Assignments
1.2	Identifies research methodology, methods of investigation and elementary procedures for model validation in the single equation context.	K ₃		
2.0	Skills			
2.1	Uses appropriate research methodology and investigative methods to prepare advanced research projects.	S ₃	<ul style="list-style-type: none"> ▪ Problem-based learning ▪ Case studies ▪ Research activities 	<ul style="list-style-type: none"> ▪ Oral questions ▪ Exams ▪ Assignments
2.2	Applies quantitative and/or qualitative methods and information technology to process and analyze data, in complex	S ₄		



Code	Course Learning Outcomes	Code of PLOs aligned with the program	Teaching Strategies	Assessment Methods
	contexts, and communicating in a variety of ways to convey results.			
3.0	Values, autonomy, and responsibility			
3.1	Adheres to professional and human values and ethics in dealing with data (study inputs and outputs).	V ₁	<ul style="list-style-type: none"> ▪ Problem-based learning ▪ Project-based learning ▪ Cooperative learning 	<ul style="list-style-type: none"> ▪ Assignments ▪ Projects ▪ Participation
3.3	Initiates independently in planning and following up to complete his assigned work.	V ₂		

C. Course Content:

No	List of Topics	Contact Hours
1.	Introduction to econometrics	3
2.	Multiple linear regression model	5
3.	Econometric problems	8
4	Time Series	8
5	ARCH Models and their Applications	4
6	Introduction to the VAR models	4
7	Introduction to Panel Data	4
Total		36

D. Students Assessment Activities:

No	Assessment Activities *	Assessment timing (in week no)	Percentage of Total Assessment Score
1.	Midterm exam	6-7	30%
2.	Research Project	11-12	20%
3.	Participation/ Assignments	Throughout the term	10%
4	Final exam	According to the time specified by the college	40%

*Assessment Activities (i.e., Written test, oral test, oral presentation, group project, essay, etc.)



E. Learning Resources and Facilities:

1. References and Learning Resources:

Essential References	William H. Greene (2018), Econometric Analysis, 8th Edition
Supportive References	<ul style="list-style-type: none"> • Badi H. Baltagi (2013), Econometric Analysis of Panel Data, 5th Edition • Gujarati, Domar (1998). Basic Econometrics.
Electronic Materials	<ul style="list-style-type: none"> • Saudi Central Bank Annual reports (www.sama.org.sa) • World Bank Official Website (https://data.worldbank.org/) • Arab Monetary Fund Official Website (www.amf.org.ae) • International Monetary Fund Official Website (www.imf.org) • General Authority for Statistics (https://www.stats.gov.sa) • https://www3.nd.edu/~nmark/FinancialEconometrics/EViews10_Manuals/EViews%2010%20Users%20Guide%20I.pdf
Other Learning Materials	

2. Educational and Research Facilities and Equipment Required:

Items	Resources
facilities (Classrooms, laboratories, exhibition rooms, simulation rooms, etc.)	Classroom with a capacity of no more than 30 students
Technology equipment (Projector, smart board, software)	<ul style="list-style-type: none"> ▪ Projector ▪ wifi ▪ Computers
Other equipment (Depending on the nature of the specialty)	Blackboard platform

F. Assessment of Course Quality:

Assessment Areas/Issues	Assessor	Assessment Methods
Effectiveness of teaching	<ul style="list-style-type: none"> -Program leaders -Students 	<ul style="list-style-type: none"> - Indirect through student questionnaires. - Indirect through the program leaders' evaluation of quality files.
Effectiveness of students' assessment	<ul style="list-style-type: none"> -Program leaders -Faculty members 	<ul style="list-style-type: none"> -Direct through periodic review of the course by the Department's Curriculum and Planning Committee -Direct through discussion between program leaders and faculty members.





Assessment Areas/Issues	Assessor	Assessment Methods
Quality of learning resources	-Program leaders -Faculty members - Students	-Direct through discussion between program leaders and faculty members. - Indirect through student questionnaires.
The extent to which CLOs have been achieved	-Program leaders -Faculty members	-Direct by measuring CLOs and comparing them with the target level.
Other		

Assessor (Students, Faculty, Program Leaders, Peer Reviewer, Others (specify))

Assessment Methods (Direct, Indirect)

G. Specification Approval Data:

COUNCIL /COMMITTEE	ACCOUNTING DEPARTMENT COUNCIL
REFERENCE NO.	second Session of The Third Term
DATE	29/08/1444 HIJRI CORRESPONDING TO 21/03/2023

