



課 綱 Course Outline  
經濟學系碩士班

中文課程名稱 Course Name in Chinese	應用計量經濟學				
英文課程名稱 Course Name in English	Applied Econometrics				
科目代碼 Course Code	IIE_58400	班 別 Degree	碩士班 Master's		
修別 Type	選修 Elective	學分數 Credit(s)	3.0	時 數 Hour(s)	3.0
先修課程 Prerequisite	none				
課程目標 Course Objectives					
課程內容安排將以計量經濟學之實證應用為主，配合常用計量軟體的操作與學習，以期對計量理論模型與實證分析之間有更進一步的結合與了解。課程分作數個部分，分別針對不同理論模型，介紹常用計量軟體之基本操作、資料處理、迴歸實證分析、程式編寫					
系教育目標 Dept.'s Education Objectives					
1	培育具學術深造潛力及實務發展能力的優秀經濟人才。 Educate postgraduate students with professional knowledge and empirical skills for further academic research.				
系專業能力 Basic Learning Outcomes				課程目標與系專業能力相關性 Correlation between Course Objectives and Dept.'s Education Objectives	
A	數理分析能力：通曉經濟學的理论技巧，應用數學與賽局解決經濟議題的能力。 Mathematical analysis skills: Mastering in application of mathematical theories and game theory in analyzing economic issues.				
B	實證經濟分析能力：通曉經濟學的實證技巧，善用資訊科技進行資訊蒐集、資料統計與計量分析。 Empirical analysis skills: Mastering in application of statistics and econometrics in data collection and examination				●
C	微觀經濟之闡釋能力：通曉個體經濟學相關的理论與應用。 Microeconomic perspective: Thorough understanding of microeconomic theories and relevant application				

D	宏觀經濟之闡釋能力：通曉總體經濟學相關的理論與應用 Macroeconomic perspective: Thorough understanding of macroeconomic theories and relevant application	
E	樂活能力：具備適應現代社會的學養以及就業能力。 Employment opportunities: Capabilities of working on important policy and decision challenges in business and government	
F	溝通表達能力：思路清晰，有能力與人溝通並撰寫專業研究報告 Communication skills: Having a clear mind and capability in writing a professional academic report	

圖示說明 Illustration : ● 高度相關 Highly correlated ○ 中度相關 Moderately correlated

課程大綱  
Course Outline

- 1、The Introduction to TEDC databank.
- 2、Cross-Sectional Models & Panel Data Models
  - (1) Stata: Introduction, data processing, about variables, regression models, graphic, and programming.
  - (2) Limdep: Introduction, data processing, regression, and programming.
- 3、Time-Series Models
  - (1) Gauss: Introduction, data processing, matrix, and programming.
  - (2) Rats: Introduction, data processing, regression models.
- 4、Other Econometrics Software

資源需求評估 (師資專長之聘任、儀器設備的配合 . . . 等)  
Resources Required (e.g. qualifications and expertise, instrument and equipment, etc.)

課程要求和教學方式之建議  
Course Requirements and Suggested Teaching Methods

本課程以講授方式進行，輔以課堂討論

其他  
Miscellaneous