



課 綱 Course Outline
經濟學系博士班

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| 中文課程名稱 Course Name in Chinese | 計量經濟分析 (二) | | | | |
| 英文課程名稱 Course Name in English | Econometric Analysis (II) | | | | |
| 科目代碼 Course Code | EC_70100 | 班 別 Degree | 博士班 Ph. D. | | |
| 修別 Type | 必修 Required | 學分數 Credit(s) | 3.0 | 時 數 Hour(s) | 3.0 |
| 先修課程 Prerequisite | non | | | | |
| 課程目標 Course Objectives | | | | | |
| 為本系博士班必修課程之一，博士班學生必須具有計量經濟學的訓練才能，根據經濟理論作實證分析，預測等分析，為本系博士班特色之一。 | | | | | |
| 系教育目標 Dept.'s Education Objectives | | | | | |
| 1 | 培育具獨立學術研究與專業能力之優秀經濟人才。 Foster potential talents with professional knowledge and empirical skills in economics | | | | |
| 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論與應用。 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 | | | | |

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| 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 profound ability in presenting professional academic research | |
| 圖示說明Illustration：● 高度相關 Highly correlated ○ 中度相關 Moderately correlated | | |
| 課程大綱 Course Outline | | |
| 1、MODELS THAT USE BOTH CROSS-SECTION AND TIME-SERIES DATA 2、SYSTEMS OF REGRESSION EQUATIONS 3、REGRESSIONS WITH LAGGED VARIABLES 4、TIME-SERIES MODELS 5、SIMULTANEOUS EQUATIONS MODELS 6、MODELS WITH DISCRETE DEPENDENT VARIABLES 7、LIMITED DEPENDENT VARIABLE AND DURATION MODEL | | |
| 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 | | |
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