



課 綱 Course Outline  
企業管理學系博士班財務金融組

|                                       |   |                  |               |   |     |
|---------------------------------------|---|------------------|---------------|---|-----|
| 中文課程名稱<br>Course Name in Chinese      | 計量經濟學(一)-迴歸分析   |                  |               |   |     |
| 英文課程名稱<br>Course Name in English      | Econometrics I -Regression analysis   |                  |               |   |     |
| 科目代碼<br>Course Code                   | BM__79700   | 班 別<br>Degree    | 博士班<br>Ph. D. |   |     |
| 修別<br>Type                            | 必修<br>Required  | 學分數<br>Credit(s) | 3.0           | 時 數<br>Hour(s)  | 3.0 |
| 先修課程<br>Prerequisite                  |   |                  |               |   |     |
| 課程目標<br>Course Objectives             |   |                  |               |   |     |
| 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    |   |                  |               |   |     |
| 系教育目標<br>Dept.'s Education Objectives |   |                  |               |   |     |
| 1                                     | 培育具有財金議題研究能力之學者<br>Cultivation of research financial talents and academic researching potentials  |                  |               |   |     |
| 2                                     | 培育具有管理能力之金融專業人才<br>Cultivation of manage finances talents for Financial professionals   |                  |               |   |     |
| 3                                     | 培育具備當代財務金融理論與實證知識的教學人才<br>Good manner and professional ethics, understanding of the national financial theory and practice teaching capability. |                  |               |   |     |
| 系專業能力<br>Basic Learning Outcomes      |   |                  |               | 課程目標與系專業能力相關性<br>Correlation between Course Objectives and Dept.'s Education Objectives |     |
| A                                     | 具備企業管理理論的核心專業知識   |                  |               |   | ●   |
| B                                     | 具備邏輯思考與企業經營管理問題解決的能力  |                  |               |   | ●   |
| C                                     | 具備高階財務金融的分析能力   |                  |               |   | ●   |
| D                                     | 具備高階企業財務管理專業能   |                  |               |   | ●   |
| E                                     | 具備英語閱讀溝通協調及教學之能力  |                  |               |   | ○   |

|   |               |   |
|---|---------------|---|
| F   | 具備前瞻開創新興議題之能力 | ○ |
| G   | 具備金融創新之能力     | ○ |
| 圖示說明Illustration：● 高度相關 Highly correlated ○ 中度相關 Moderately correlated  |               |   |
| 課程大綱<br>Course Outline  |               |   |
| 1、MATRIX ALGEBRA<br>2、PROBABILITY AND DISTRIBUTION THEORY<br>3、STATISTICAL INFERENCE<br>4、THE CLASSICAL LINEAR REGRESSION MODEL<br>5、FUNCTIONAL FORM, NONLINEARITY, AND SPECIFICATION<br>6、DATA PROBLEMS<br>7、HETEROSCEDASTICITY<br>8、AUTOCORRELATED DISTURBANCES |               |   |
| 資源需求評估（師資專長之聘任、儀器設備的配合．．．等）<br>Resources Required (e.g. qualifications and expertise, instrument and equipment, etc.)   |               |   |
| 具有經濟學專長之師資  |               |   |
| 課程要求和教學方式之建議<br>Course Requirements and Suggested Teaching Methods  |               |   |
| 本課程以講授方式進行，輔以課堂討論。  |               |   |
| 其他<br>Miscellaneous   |               |   |
| This syllabus is subjected to modification as needed.   |               |   |