



課 綱 Course Outline
財務金融學系碩士班國際組

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| 中文課程名稱 Course Name in Chinese | 計量經濟學(一)-迴歸分析 | | | | |
| 英文課程名稱 Course Name in English | Econometrics I - Regression analysis | | | | |
| 科目代碼 Course Code | FIN_M0020 | 班 別 Degree | 碩士班 Master' s | | |
| 修別 Type | 必修 Required | 學分數 Credit(s) | 3.0 | 時 數 Hour(s) | 3.0 |
| 先修課程 Prerequisite | | | | | |
| 課程目標 Course Objectives | | | | | |
| The students must have the ability of training econometrics, according to economic theory to analysis empirical and forecast. | | | | | |
| 系教育目標 Dept.' s Education Objectives | | | | | |
| 1 | 培育具有理論背景之財金專業人才 Cultivate talents and skills in the realm of professional finance. | | | | |
| 2 | 培育政府及企業所需之財務決策及管理人才 Trains the talents needed for our nation' s economic and business enviroment. | | | | |
| 3 | 培育具有金融研究能力之財金專業人才 Cultivate financial research skills and talents. | | | | |
| 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 | 具備財務金融的分析能力 Understanding the financial analysis. | | | ● | |
| B | 具備企業財務管理專業能力 Capabilities for business financial management. | | | ● | |
| C | 具備英語閱讀溝通協調等能力 English reading ability of communication and coordination. | | | ● | |
| D | 具備獨立研究之技能，以進行財金議題研究 Independent research skills to research financial issues. | | | ● | |
| E | 具備個人投資理財能力 Investment and financial management. | | | ○ | |

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| F | 具備電腦程式運算及設計能力 Ability of computer programs, algorithms and application. | ● |
| 圖示說明 Illustration : ● 高度相關 Highly correlated ○ 中度相關 Moderately correlated | | |
| 課程大綱 Course Outline | | |
| 1、MATRIX ALGEBRA 2、PROBABILITY AND DISTRIBUTION THEORY 3、STATISTICAL INFERENCE 4、THE CLASSICAL LINEAR REGRESSION MODEL 5、FUNCTIONAL FORM, NONLINEARITY, AND SPECIFICATION 6、DATA PROBLEMS 7、HETEROSCEDASTICITY 8、AUTOCORRELATED DISTURBANCES | | |
| 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.) | | |
| Teachers with economic expertise. | | |
| 課程要求和教學方式之建議 Course Requirements and Suggested Teaching Methods | | |
| This syllabus is subjected to modification as needed. | | |
| 其他 Miscellaneous | | |
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