



課 綱 Course Outline
財務金融學系碩士班國際組

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.				○

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		