



## 課 綱 Course Outline

### 國際經濟研究所碩士班

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| 中文課程名稱<br>Course Name in Chinese                                                                                                                                                                                                                                                                                                                                                                                                                                          | 應用計量經濟學              |                  |                  |                |     |
| 英文課程名稱<br>Course Name in English                                                                                                                                                                                                                                                                                                                                                                                                                                          | Applied Econometrics |                  |                  |                |     |
| 科目代碼<br>Course Code                                                                                                                                                                                                                                                                                                                                                                                                                                                       | IIE_58400            | 班 別<br>Degree    | 碩士班<br>Master' s |                |     |
| 修別<br>Type                                                                                                                                                                                                                                                                                                                                                                                                                                                                | 選修<br>Elective       | 學分數<br>Credit(s) | 3.0              | 時 數<br>Hour(s) | 3.0 |
| 先修課程<br>Prerequisite                                                                                                                                                                                                                                                                                                                                                                                                                                                      | none                 |                  |                  |                |     |
| 課程目標<br>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、程式編寫等。                                                                                                                                                                                                                                                                                                                                                      |                      |                  |                  |                |     |
| 課程大綱<br>Course Outline                                                                                                                                                                                                                                                                                                                                                                                                                                                    |                      |                  |                  |                |     |
| 1、The Introduction to TEDC databank.<br>2、Cross-Sectional Models & Panel Data Models<br>(1) Stata: Introduction, data processing, about variables, regression models, graphic, and programming.<br>(2) Limdep: Introduction, data processing, regression, and programming.<br>3、Time-Series Models<br>(1) Gauss: Introduction, data processing, matrix, and programming.<br>(2) Rats: Introduction, data processing, regression models.<br>4、Other Econometrics Softwares |                      |                  |                  |                |     |
| 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.)                                                                                                                                                                                                                                                                                                                                                     |                      |                  |                  |                |     |
|                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                      |                  |                  |                |     |
| 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                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                      |                  |                  |                |     |
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