



課 綱 Course Outline  
經濟學系博士班

|   |                           |                  |               |                |     |
|---|---------------------------|------------------|---------------|----------------|-----|
| 中文課程名稱<br>Course Name in Chinese  | 計量經濟分析 (二)                |                  |               |                |     |
| 英文課程名稱<br>Course Name in English  | Econometric Analysis (II) |                  |               |                |     |
| 科目代碼<br>Course Code   | EC__70100                 | 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  | non                       |                  |               |                |     |
| 課程目標<br>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。  |                           |                  |               |                |     |
| 課程大綱<br>Course Outline  |                           |                  |               |                |     |
| 1、MODELS THAT USE BOTH CROSS-SECTION AND TIME-SERIES DATA<br>2、SYSTEMS OF REGRESSION EQUATIONS<br>3、REGRESSIONS WITH LAGGED VARIABLES<br>4、TIME-SERIES MODELS<br>5、SIMULTANEOUS EQUATIONS MODELS<br>6、MODELS WITH DISCRETE DEPENDENT VARIABLES<br>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)<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   |                           |                  |               |                |     |
|   |                           |                  |               |                |     |