國立東華大學

課　綱　Course Outline

經濟學系學士班

中文課程名稱 Course Name in Chinese	計量經濟學（二）				
英文課程名稱 Course Name in English	Econometrics（II）				
科目代碼 Course Code	EC__32000	班 別 Degree	學士班 Bachelor’s		
修別 Type	學程 Program	學分數 Credit(s)	3.0	時 數 Hour(s)	3.0
先修課程 Prerequisite	計量經濟學（一）				

課程目標
Course Objectives

This course is an introductory econometrics at the undergraduate level. This course aims at giving students basic understanding of econometrics theories and applying econometric techniques of regression analysis. Various econometric models are illustrated by practical examples based on concrete data to achieve this goal. We will cover the following topics: heteroscedasticity, autocorrelation, qualitative response models, panel data, dynamic econometric models, basic time series methods, and forecasting methods

課程大綱
Course Outline

1. Heteroscedasticity
2. Autocorrelation
3. Qualitative Response Models
4. Panel Data
5. Basic Time Series Methods: Nonstationarity, Spurious Regression, Dickey-Fuller Unit Root Tests, Cointegration
6. Forecasting Methods: AR, MA, ARIMA, and ARCH Model

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.)

計量軟

課程要求和教學方式之建議
Course Requirements and Suggested Teaching Methods

根據教師自行編寫之講義以投影片講授方式進行，並以計量經濟軟體示範操作過程供學生參考，同時學生亦可當場練習。

其他
Miscellaneous