



教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese	計量經濟學(一)-迴歸分析		學年/學期 Academic Year/Semester	112/1
課程名稱(英文) Course Name in English	Econometrics I - Regression analysis			
科目代碼 Course Code	FIN_M0020	系級 Department & Year	碩士	開課單位 Course-Offering Department
修別 Type	必修 Required	學分數/時間 Credit(s)/Hour(s)	3.0/3.0	
授課教師 Instructor	/羅德芬			
先修課程 Prerequisite				
課程描述 Course Description				
<p>This is the first graduate-level course in theoretical econometrics. It covers statistical topics that are of particular interest in economics and related fields. Basically, it will cover linear regression analysis of single-equation and multiple-equation models. This course is intended as an introduction to econometric methods, and to be a useful prerequisite to further study in theoretical econometrics or applied econometrics.</p> <p>The prerequisites for the course are a basic knowledge of statistics and of matrix algebra. Students should have had at least one semester course in statistics using calculus. There is no specific course prerequisite in matrix algebra, but some familiarity with matrices and the ability and willingness to manipulate them algebraically are required.</p> <p>For each topic, we will have some take-home exercises for your practice. Students are required to do those exercises by themselves. Discussion between students is allowed and encouraged, but just copying others' solutions without any self-thinking will be not helpful to the understanding of econometric topics. The solutions to take-home exercises will be announced in the class one week after take-home exercises.</p>				
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				

授課進度表 Teaching Schedule & Content

週次Week	內容 Subject/Topics	備註Remarks
1	Introduction to Econometrics and Economic Data	
2	The Simple Regression Model	
3	The Simple Regression Model (Cont.)	
4	The Estimation of Multiple Regression Analysis	
5	The Estimation of Multiple Regression Analysis (Cont.)	
6	The Inference of Multiple Regression Analysis	
7	The Inference of Multiple Regression Analysis (Cont.)	
8	Multiple Regression Analysis with OLS Asymptotics	
9	Midterm Exam	
10	Multiple Regression Analysis with OLS Asymptotics (Cont.)	
11	Further Issues on the Multiple Regression Model	
12	Further Issues on the Multiple Regression Model (Cont.)	
13	Multiple Regression Model with Qualitative Variables	
14	Multiple Regression Model with Qualitative Variables (Cont.)	
15	Heteroskedasticity	
16	More on Specification and Data Issues	
17	Final Exam	
18		

教學策略 Teaching Strategies

- 課堂講授 Lecture
 分組討論 Group Discussion
 參觀實習 Field Trip
 其他 Miscellaneous:

教學創新自評 Teaching Self-Evaluation

創新教學(Innovative Teaching)

- 問題導向學習(PBL)
 團體合作學習(TBL)
 解決導向學習(SBL)

- 翻轉教室 Flipped Classroom
 磨課師 Moocs

社會責任(Social Responsibility)

- 在地實踐 Community Practice
 產學合作 Industry-Academia Cooperation

跨域合作(Transdisciplinary Projects)

- 跨界教學 Transdisciplinary Teaching
 跨院系教學 Inter-collegiate Teaching

- 業師合授 Courses Co-taught with Industry Practitioners

其它 other:

學期成績計算及多元評量方式 Grading & Assessments

配分項目 Items	配分比例 Percentage	多元評量方式 Assessments							
		測驗 會考	實作 觀察	口頭 發表	專題 研究	創作 展演	卷宗 評量	證照 檢定	其他
平時成績 General Performance	10%		✓						
期中考成績 Midterm Exam	45%	✓							
期末考成績 Final Exam	45%	✓							
作業成績 Homework and/or Assignments									
其他 Miscellaneous (_____)									

評量方式補充說明

Grading & Assessments Supplemental instructions

教科書與參考書目 (書名、作者、書局、代理商、說明)

Textbook & Other References (Title, Author, Publisher, Agents, Remarks, etc.)

Recommended Supplementary Texts:

Wooldridge, J. M. (2012). Introductory econometrics: A modern approach (5th Edition). Canada: Cengage Learning.

Greene, W. H. (2012). Econometric analysis (Seventh Edition (International Edition) ed.). Essex, England: Pearson Education Limited.

Verbeek, M. (2004). A guide to modern econometrics (Second Edition ed.): John Wiley & Sons, Ltd.

Wooldridge, J. M. (2002). Econometric analysis of cross section and panel data. Cambridge, Massachusetts, London, England: The MIT Press.

課程教材網址(含線上教學資訊, 教師個人網址請列位於本校內之網址)

Teaching Aids & Teacher's Website(Including online teaching information. Personal website can be listed here.)

NDHU e-Learning: <http://www.elearn.ndhu.edu.tw/moodle/course/view.php?id=96819>

其他補充說明 (Supplemental instructions)