



課 綱 Course Outline
企業管理學系博士班資訊管理組

中文課程名稱 Course Name in Chinese	時間序列分析與預測				
英文課程名稱 Course Name in English	Time series analysis and forecasting				
科目代碼 Course Code	BM__85350	班 別 Degree	博士班 Ph. D.		
修別 Type	選修 Elective	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 course aims to introduce the essential knowledge related to time series analysis and forecasting, such as statistics, regression analysis, exponential smoothing, ARIMA modeling, and machine learning. By the end of the course, the students are expected to develop practical skills to analyze time series data effectively and be able to model forecasting problems and anomaly detection in time series.					
系教育目標 Dept.'s Education Objectives					
1	培育具備資訊技術解決問題思維能力之高級人才 Cultivate senior personnel with the capability of information technology to solve problems with thinking skills				
2	以資訊技術為核心，培育具有高度專業能力之技術人才 Cultivate professional personnel with the capability of information technology				
3	以管理為對象，培育具有創新、研發、企劃整合能力之高級人才 Cultivate senior personnel with the capability of innovation, research and development and integrated planning				
4	提供數位內容、電子商務與知識管理所需之人才 Cultivate personnel with the capability of digital content, electronic commerce and knowledge management				
5	培育符合國家與區域發展所需之資訊管理人才 Cultivate information management personnel and regional to meet the needs of national development				
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	培育具備資訊管理相關理論與應用的知識 Cultivate the knowledge of information management application	○
B	培育具備邏輯推演、問題解決與獨立研究的能力 Cultivate the capability of logical deduction, problem solving and independent research	●
C	培養具備資訊專業知識與技能 Cultivate the professional ability and skill regarding information	●
D	培養具備資訊科技與管理領域之知識整合應用能力 Cultivate the integrated ability regarding information technology and management	●
E	培養具備創新思維、領導智能與國際觀的能力 Cultivate the ability regarding innovative thinking, leadership and international view	○

圖示說明 Illustration : ● 高度相關 Highly correlated ○ 中度相關 Moderately correlated

課程大綱
Course Outline

1. Statistics background for forecasting
2. Regression analysis
3. Exponential smoothing
4. Autoregressive integrated moving average (ARIMA)
5. Exploratory data analysis for time series
6. Machine learning for time series forecasting
7. Anomaly detection in time series

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.)

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

Lecture, study case, paper reading, and presentation.

其他
Miscellaneous