



課 綱 Course Outline

財務金融學系學士班一般組

中文課程名稱 Course Name in Chinese	計量經濟學（一）				
英文課程名稱 Course Name in English	Econometrics(I)				
科目代碼 Course Code	FIN_30000	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	統計學(下				
課程目標 Course Objectives					
為本系必修課程之一，學生必須具有計量經濟學的訓練才能，根據財經理論作實證分析，預測等分析，為本系特色之一。					
系教育目標 Dept.' s Education Objectives					
1	培育財務金融業之管理人 Cultivate talents with a skill of financial management.				
2	培育具備投資理財能力之人才 Cultivate talents with a skill of investment and manage finances.				
3	培育政府及企業所需之財務人才 Trains the talents needed for our nation's economic and business environment				
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	具備經濟學、會計學、統計學及數學的基礎能力 Basic knowledge of the financial theory Economics, accounting, statistical and mathematica				
B	具備財務金融基本學理 Understanding of the development of the financial disciplin				
C	具備運用財務金融學理進行分析能力 Basic knowledge of financial theory analysi			●	
D	具備資料整理、書面呈現或口頭報告之能力 Basic knowledge of documentation and presentation skill				
E	具備財經時事基本分析能力 Capabilities for financial analysis of current affairs				

F	具備電腦程式運算及應用基本能力 Ability of computer programs, algorithms and applications	●
G	具備英語閱讀溝通協調等基本能力 English reading ability of communication and coordination	
圖示說明Illustration：● 高度相關 Highly correlated ○ 中度相關 Moderately correlated		
課程大綱 Course Outline		
1. MATRIX ALGEBRA 2. PROBABILITY AND DISTRIBUTION THEORY 3. STATISTICAL INFERENCE 4. THE CLASSICAL LINEAR REGRESSION MODEL 5. FUNCTIONAL FORM, NONLINEARITY, AND SPECIFICATION 6. DATA PROBLEMS 7. HETEROSCEDASTICITY 8. AUTOCORRELATED DISTURBANCES		
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.)		
聘請在計量經濟學有專長之教授講授，圖書、期刊、統計資料由圖書館充分供應。		
課程要求和教學方式之建議 Course Requirements and Suggested Teaching Methods		
授課，要求學生寫報告，期中考，期末考。		
其他 Miscellaneous		