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# ②國玄東華大學

# 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			
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 碩士 & Year		開課單位 Course-Offering Department	財務金融學系			
修別 Type	必修 Required	學分數/時 Credit(s)/Hou			3.0/3.0			
授課教師 Instructor	/林金龍							
先修課程 Prerequisite	/							

## 課程描述 Course Description

Econometric Analysis is the first-year graduate course in econometrics. The course aims at equipping the students with the knowledge for advanced empirical analysis, especially in the fields of finance and economics. Thus, the focus is placed upon methodology rather than proving statistical theorems. I adopt the book written by William H. Greene for its broad coverage and clear exposition. While students may have only limited exposure to econometrics, I shall allocate parts of the course on regression mode specification and testing as is covered in Stock and Watson (2007). They are extremely useful in real empirical analysis.

### 課程目標 Course Objectives

為本所必修課程之一,本所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,為本所特色之一。

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	Using R	
2	Review of matrix theory (Appendix A)	
3	Review of probability and distribution theory (Appendix B )	
4	Estimation and inference (Appendix C)	
5	Large sample distribution theory (Appendix D)	
6	Linear regression model and least squares (Chaps. 2,3)	
7	Statistical properties of the least squares estimator (chap 4)	
8	Inference and prediction (chap 5)	
9	期中考試週 Midterm Exam	
10	Functional form and structural change (chap 6	
11	Specification analysis and model selection (chap 7)	
12	Specification analysis and model selection (chap 7)	

13	Generalized regression model (chap 8)									
14	Instrumental variables estimation (chap 12)									
15	Maximum likelihood estimation (chap. 16)									
16	Series correlation; model with lagged variables (chaps 19,20)									
17	Series correlation; model with lagged variables (chaps 19,20)									
18	18 期末考試週 Final Exa									
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Mi	scellaneous:									
		學期成績計算	草及多元	.評量方式	₹ Gradi	ng & As	sessmen	ts		
	配分項目 配分比例 多元評量方式 Assessments									
	Items	Percentage	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(含 General Per (Attendance	rformance									
	Midterm Exam	30%	<b>~</b>							
期末考成績 Final Exam		40%	<b>~</b>							
作業成績 Ho Assignments	omework and/or	30%		~						
其他 Miscel	llaneous _)									
評量方式補充說明 Grading & Assessments Supplemental instructions										
		orading a n	oocoome	areo oup	ртешент	ar mot	raction			
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.)										
William H. Greene, Econometric Analysis, 6th ed., 2008 New Jersey: Prentice James H. Stock and Mark Watson, Introduction to Econometrics, Boston:										
Addison-Wesley, 200										
課程教材網址(教師個人網址請列在本校內之網址) Teaching Aids & Teacher's Website (Personal website can be listed here.)										
faculty.ndhu.edu.tw/~jlin										
		其他補	充說明	(Supplem	nental	instruct	cions)			