國立東華大學

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	100/1
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	財務金融學系		
修別 Type	必修 Required	學分數/時間 Credit(s)/Hour(s)	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	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Miscellaneous:

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									
期中考成績 Midterm Exam	30%	✓							
期末考成績 Final Exam	40%	✓							
作業成績 Homework and/or Assignments	30%		✓						
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.)

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 (Supplemental instructions)