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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		101/1	
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 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 econometric theory and 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				
3	Review of probability and distribution theory				
4	Estimation and inference				
5	Large sample distribution theory				
6	Linear regression model and least squares				
7	Statistical properties of the least squares estimator (I)				
8	Statistical properties of the least squares estimator (I)				
9	期中考試週 Midterm Exam				
10	Inference and prediction				
11	Functional form and structural change				

12	Specification analysis and model selection (I)									
13	Specification analysis and model selection (II)									
14	Generalized regression model									
15	Instrumental variables estimation									
16	Series correlation; model with lagged variables									
17	Maximum likelihood estimatio									
18	期末考試週 Final Exam									
	教學策略 Teaching Strategies									
✓ 課堂講授 Lecture 分組討論Group Discussion 參觀實習 Field Trip								rip		
其他Mis	其他Miscellaneous:									
		學期成績計算	算及多元	.評量方:	t Gradi	ng & As	sessmen	ts		
配	配分項目 配分比例 多元評量方式 Assessm						ssessme	nts		
	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	formance									
期中考成績	Midterm Exam	30%	✓							
期末考成績	Final Exam									
作業成績 Ho Assignments	omework and/or	30%		~						
其他 Miscel (term paper		40%								
	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 Hall										
James H. Stock and Mark Watson, Introduction to Econometrics, Boston: Addison-Wesley, 2007										
Grant V. Farnsworth (2008) Econometrics in R. PDF and a browsable HTML version files are available at www.r-project.org Introduction to Econometrics, Boston: Addison-Wesley, 2007										
Christian Kleiber and Achim Zeileis, Applied Econometrics with R, Springer, 2008										
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/~jli										

其他補充說明(Supplemental	l instructions)