

 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	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 & 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					
<p>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.</p> <p>While students may have only limited exposure to econometrics, I shall allocate parts of the course on regression model specification and testing as is covered in Stock and Watson (2007). They are extremely useful in real empirical analysis.</p>					
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 estimation	
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  
☐ 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									
作業成績 Homework and/or Assignments	30%		✓						
其他 Miscellaneous (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](http://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](http://faculty.ndhu.edu.tw/~jli)

其他補充說明 (Supplemental instructions)