



## 教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese	計量經濟學(二)			學年/學期 Academic Year/Semester	102/2
課程名稱(英文) Course Name in English	Econometrics (II)				
科目代碼 Course Code	EC__32000	系級 Department & Year	學三	開課單位 Course-Offering Department	經濟學系
修別 Type	學程 Program	學分數/時間 Credit(s)/Hour(s)		3.0/3.0	
授課教師 Instructor	/陳建福				
先修課程 Prerequisite	/*計量經濟學(一)				

### 課程描述 Course Description

This course is an introductory econometrics at the undergraduate level. This course aims at giving students basic understanding of econometrics theories and applying econometric techniques of regression analysis. Various econometric models are illustrated by practical examples based on concrete data to achieve this goal. We will cover the following topics: heteroscedasticity, autocorrelation, qualitative response models, panel data, dynamic econometric models, basic time series methods, and forecasting methods.

### 課程目標 Course Objectives

This course is an introductory econometrics at the undergraduate level. This course aims at giving students basic understanding of econometrics theories and applying econometric techniques of regression analysis. Various econometric models are illustrated by practical examples based on concrete data to achieve this goal. We will cover the following topics: heteroscedasticity, autocorrelation, qualitative response models, panel data, dynamic econometric models, basic time series methods, and forecasting methods.

#### 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	數理分析能力：應用數學與賽局理論分析與解決經濟議題的能力。Mathematical analysis skills: application of mathematical theories and game theory to analyze economic issues	
B	實證經濟分析能力：善用資訊科技進行資訊蒐集、資料統計與計量分析。Empirical analysis skills: application of statistics and econometrics in data collection and examination	●
C	微觀經濟之闡釋能力：通曉個體經濟學相關的理論與應用。Microeconomic perspective: understanding of microeconomic theories and relevant application	
D	宏觀經濟之闡釋能力：通曉總體經濟學相關的理論與應用。Macroeconomic perspective: understanding of macroeconomic theories and relevant application	
E	樂活能力：具備適應現代社會的學養以及就業能力。Employment opportunities: capabilities of working on important policy and decision challenges in business and government	○

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
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1	Introduction	
2	Heteroscedasticity	
3	Heteroscedasticity	
4	Heteroscedasticity	
5	Autocorrelation	
6	Autocorrelatio	
7	Holiday - No class	
8	Autocorrelatio	
9	期中考試週 Midterm Exam	
10	Panel dat	
11	Panel data	
12	Time series models	
13	Time series models	
14	Time series models	
15	Time series models	
16	Forecasting methods	
17	Forecasting methods	
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	10%								
期中考成績 Midterm Exam	30%								
期末考成績 Final Exam	30%								
作業成績 Homework and/or Assignments	10%								
其他 Miscellaneous (Two quizzes)	20%								

#### 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.)
Gujarati, D. N. and D. C. Porter (2009), Basic Econometrics, 5th edition, New York: McGraw-Hill. (新月書局代理)
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.)
其他補充說明（Supplemental instructions）