



## 教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese	計量經濟分析（二）			學年/學期 Academic Year/Semester	102/2
課程名稱(英文) Course Name in English	Econometric Analysis（II）				
科目代碼 Course Code	IIE_56300	系級 Department & Year	碩士	開課單位 Course-Offering Department	經濟學系
修別 Type	選修 Elective	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	/*計量經濟分析（一）				

### 課程描述 Course Description

This course focuses on advanced econometrics at graduate level. The goal of the course is to provide students a foundation in econometrics to undertake empirical work on macroeconomics and financial economics. Students will learn generalized linear regression model and the theory of time series analysis including ARIMA models, unit roots test, VAR models, cointegration, and GARCH models. In this course students will learn how to use RATS and R. If you are familiar with any computer packages such as Stata, Gauss, EViews, SAS, S+, TSP, or gretl, you are encouraged to use it. But I cannot support other software.

### 課程目標 Course Objectives

為本所選修課程之一，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。

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：通曉經濟學的理論技巧，應用數學與賽局解決經濟議題的能力。Mathematical analysis skills: Mastering in application of mathematical theories and game theory in analyzing economic issues	
B	實證經濟分析能力：通曉經濟學的實證技巧，善用資訊科技進行資訊蒐集、資料統計與計量分析。Empirical analysis skills: Mastering in 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: Thorough 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: Thorough 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	○
F	溝通表達能力：思路清晰，有能力與人溝通並撰寫專業研究報告。Communication skills: Having a clear mind and capability in writing a professional academic report	

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	Introduction	



2	RATS programming	
3	RATS programming	
4	Univariate Time Series	
5	Univariate Time Series	
6	Univariate Time Series	
7	Unit Root Test	
8	Unit Root Tests	
9	Unit Root Tests	
10	Mid-term Exam	
11	Vector Autoregressive Models	
12	Vector Autoregressive Models	
13	Cointegration	
14	Cointegration	
15	Cointegration	
16	GARCH Models	
17	GARCH Models	
18	GARCH Models	

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	40%								
期末考成績 Final Exam									
作業成績 Homework and/or Assignments	20%								
其他 Miscellaneous (Term paper)	30%								

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.)
Enders, W. (2010), Applied Econometric Time Series, 3rd Edition, John Wiley \& Sons. (雙葉書局代理, Yeh-Yeh bookstore)
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)