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			②國玄東	菜大	學						
		教导	學計劃表	Sy	llal	bus					
Cour	課程名稱(中文) se Name in Chinese	計量經濟學(一))-迴歸分析			學年/學期 Academic Year/Sen	103/1				
Cour	課程名稱(英文) se Name in English	sh Econometrics I -Regression analysis									
	科目代碼 Course Code	BM79700	系級 Department & Year	博士		開課單位 Course-Offering 企 Department		*業管理學系			
	修別 Type	必修 Required	* * * * * * * * * * * * * * * * * * * *	學分數/時間 dit(s)/Hour(s) 3.0/3				3.0			
	授課教師 Instructor	/林金龍									
	先修課程 Prerequisite										
		課	程描述 Course	e Descr	riptio	on					
I ado clear While parts	the focus is placed pt the book written b exposition. students may have on of the course on reg and Watson (2007). T	y William H. Gi	reene for its osure to econo pecification a	broad ometric and tes	cover es, I	shall allocate as is covered in					
				se Obje							
學生必	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	分析					
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 具備企業管理理論的核心專業知識											
В	B 具備邏輯思考與企業經營管理問題解決的能力										
С	C 具備高階財務金融的分析能力										
D	日 供 土 m L A 光 n l x 核 m 志 光 h L										

圖示說明Illustration : ● 高度相關 Highly correlated ○中度相關 Moderately correlated

D

Е

F

G

具備高階企業財務管理專業能力

具備前瞻開創新興議題之能力

具備金融創新之能

具備英語閱讀溝通協調及教學之能力

授課進度表 Teaching Schedule & Content

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週次Week 內容 Subject/Topics 備註Remarks

1	Introduction of econometrics and R (chap 1												
2	Linear regressi												
3	Statistical properties of the least squares estimator (chap 4)												
4	Inference and prediction (chap 5												
5	Functional form and structural change (chap 6)												
6	Specification analysis and model selection (I) (Stock and Watson, chaps 7,9)												
7	Specification analysis and model selection (II) (Stock and Watson, chaps 7,9)												
8	期中考試週 Midterm Exam												
9	Generalized regression model (chap 8												
10	Instrumental variables estimation (chap 12)												
11	panel data (I)	(chap 5)											
12	panel data (II)	(chap 5)											
13	Model for discrete choice (I) (Chap 23)												
14	Model for discrete choice (II) (Chap 23)												
15	Series correlat	tion; model wi	th lagg	ged vari	iables ((chaps 1	9, 20)						
16	Time series models (chap. 21)												
17	Maximum likelihood estimation (chap. 16)												
18	期末考試週 Fina	ıl Exam											
		教	學策	略 Tea	aching	Strategi	ies						
✓ 課堂講	授 Lecture		分組討	論Group	Discus	sion	多	觀實習	Field Tri	p			
✓ 其他Mi	scellaneous: <u>ter</u>	n paper											
		學期成績計算	真及多元	.評量方:	式 Gradi	ing & As	sessmen	its					
配分項目		配分比例	An Lee	〜				ssessme					
	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	e Record)												
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 Misce (term paper		40%				~							
		Grading & A		平量方式を ents Sur			ruction	ns					
		ordaring a n	OGGGGIIIC	onto oup	ртешен		1 40 0 101	O					

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

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/~jlin

其他補充說明(Supplemental instructions)