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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	應用計量經濟學	<u>'</u>		學年/學期 Academic Year/Se	103/2			
課程名稱(英文) Course Name in English	Applied Econometrics							
科目代碼 Course Code	IIE_58400	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	/羅德芬							
先修課程 Prerequisite								
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#### 課程描述 Course Description

This is a graduate level course to empirical research on microeconometrics. We will explore the methods of data processing as well as several econometric models, mainly focus on cross sectional data and panel data. Topics include software operation, data management, and empirical estimation for microeconomic data.

For each topic, we have quick in-class exercises for your practice. Students will be trained to be familiar with the usage of econometric softwares, and to have the ability to do empirical research independently.

#### 課程目標 Course Objectives

課程內容安排將以計量經濟學之實證應用為主,配合常用計量軟體的操作與學習,以期對計量理論模型與實證分析之間有更進一步的結合與了解。課程分作數個部分,分別針對不同理論模型,介紹常用計量軟體之基本操作、資料處理、迴歸實證分析、程式編寫等。

系専業能力 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
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.	
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	•
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	
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 applicatio	
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	
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	
	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.  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  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 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 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 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:

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

1	Introduction									
2	Stata Basics	Stata Basics								
3	Stata Basics (Continued)									
4	Advanced Stata									
5	Advanced Stata (Continued)									
6	Holiday									
7	Data Management									
8	Ordinary Least Squares									
9	Ordinary Least Squares (Continued)									
10	Instrumental Variables									
11	Instrumental Variables (Continued)									
12	Hypothesis Tests									
13	Stata Programming									
14	Stata Programming (Continued)									
15	Maximum Likelihood Estimation									
16	Binary Response Model									
17	Binary Response Model (Continued)									
18	期末考試週 Final Exam									
	·	教	學策	略 Te	aching	Strategi	ies			
✓ 課堂講	授 Lecture		分組討	論Group	Discus	sion	多	觀實習	Field Tr	ip
其他Mi	scellaneous:									
		學期成績計算	章及多元	評量方式	式 Gradi	ng & As	sessmen	nts		
	 已分項目	配分比例					量方式 A	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 G Performanc		10%								
期中考成績 Midterm Exam										
期末考成績										
作業成績 Homework and/or Assignments 90		90%		~						
其他 Miscellaneous ()										
評量方式補充說明 Grading & Assessments Supplemental instructions										
		9		T						

## 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.)

### 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.)

東華e學苑 http://www.elearn.ndhu.edu.tw/moodle/course/view.php?id=62495 教師個人網頁 http://faculty.ndhu.edu.tw/~tefen/courses.html

## 其他補充說明(Supplemental instructions)

\* The weekly schedule is subject to change depending upon the progress of the class.