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國立東華大學

教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese	經濟預測			學年/學期 Academic Year/Semester	105/1
課程名稱(英文) Course Name in English	Economic Forecasting Method				
科目代碼 Course Code	EC__50410	系級 Department & Year	碩士	開課單位 Course-Offering Department	經濟學系
修別 Type	必修 Required	學分數/時間 Credit(s)/Hour(s)	3.0/3.0		
授課教師 Instructor	/羅德芬				
先修課程 Prerequisite					

課程描述 Course Description

This is the first graduate-level course in theoretical econometrics. It covers statistical topics that are of particular interest in economics and related fields. Basically, it will cover linear regression analysis of single-equation and multiple-equation models. This course is intended as an introduction to econometric methods, and to be a useful prerequisite to further study in theoretical econometrics or applied econometrics.

The prerequisites for the course are a basic knowledge of statistics and of matrix algebra. Students should have had at least one semester course in statistics using calculus. There is no specific course prerequisite in matrix algebra, but some familiarity with matrices and the ability and willingness to manipulate them algebraically are required.

For each topic, we will have some take-home exercises for your own practice. Students are required to do those exercises by themselves. Discussion between students is allowed and encouraged, but just copying others' solutions without any self-thinking will be not helpful to the understanding of econometric topics. The solutions to take-home exercises will be announced in the class one week after take-home exercises.

課程目標 Course Objectives

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	Statistical Review (I)	
3	Statistical Review (I) (Cont.)	
4	The Simple Linear Regression Model	
5	The Simple Linear Regression Model (Cont.)	
6	Matrix Algebra	
7	Matrix Algebra (Cont.)	
8	Statistical Review (II)	

9	期中考試週 Midterm Exam	
10	Statistical Review (II) (Cont.)	
11	The Multiple Linear Regression Model	
12	The Multiple Linear Regression Model (Cont.	
13	The Multiple Linear Regression Model (Cont.)	
14	The Multiple Linear Regression Model (Cont.)	
15	Maximum Likelihood Estimation	
16	Maximum Likelihood Estimation (Cont.)	
17	Maximum Likelihood Estimation (Cont.)	
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	20%		✓						
期中考成績 Midterm Exam	40%	✓							
期末考成績 Final Exam	40%	✓							
作業成績 Homework and/or Assignments									
其他 Miscellaneous (_____)									

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.)

Recommended Supplementary Texts:

Greene, W. H. (2012). Econometric analysis (Seventh Edition (International Edition) ed.). Essex, England: Pearson Education Limited.

Verbeek, M. (2004). A guide to modern econometrics (Second Edition ed.): John Wiley & Sons, Ltd.

Wooldridge, J. M. (2002). Econometric analysis of cross section and panel data. Cambridge, Massachusetts, London, England: The MIT Press.

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)