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# ②图玄束華大學

## 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		105/2		
課程名稱(英文) Course Name in English	Econometrics (II)							
科目代碼 Course Code	EC32000	系級 Department & Year	學二	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 advanced 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.

The objective of this course is to provide students an advanced understanding of econometrics theories and techniques.

### 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.

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	Heteroscedasticity	Chapter 11
3	Heteroscedasticity	Chapter 11
4	Heteroscedasticity	Chapter 11
5	Autocorrelation	Chapter 12
6	Autocorrelation	Chapter 12
7	Autocorrelation	Chapter 12
8	Autocorrelation	Chapter 12
9	期中考試週 Midterm Exam	
10	Panel data	Chapter 16

11	Panel data							Chapter 16		
12	Time series models							Chapter 21		
13	Time series models							Chapter 21		
14	Time series models							Chapter	Chapter 21	
15	Time series models							Chapter 21		
16	Forecasting methods							Chapter 22		
17	Forecasting methods								Chapter 22	
18	期末考試週 Fina	l Exam								
教學策略 Teaching Strategies										
✓ 課堂講授 Lecture										
學期成績計算及多元評量方式 Grading & Assessments  和公百日  和公山伽  多元評量方式 Assessments										
	分項目 [tems	配分比例 Percentage	測驗會考	實作觀察	口頭發表	多 兀評重 專題 研究	更为式 As	SSESSME 卷宗 評量	nts 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%	<b>&gt;</b>							
作業成績 Homework and/or Assignments										
其他 Miscellaneous (平時考)		30%	~							
		Grading & A		量方式和 ents Sup			ruction	S		
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.										
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)										