


國立東華大學
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	EC_32000	系級 Department & Year	學二	開課單位 Course-Offering Department
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				
<p>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.</p> <p>The objective of this course is to provide students an advanced understanding of econometrics theories and techniques.</p>				
課程目標 Course Objectives				
<p>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.</p>				
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 21
15	Time series models	Chapter 21
16	Forecasting methods	Chapter 22
17	Forecasting methods	Chapter 22
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	10%								
期中考成績 Midterm Exam	30%	✓							
期末考成績 Final Exam	30%	✓							
作業成績 Homework and/or Assignments									
其他 Miscellaneous (平時考)	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.)

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)