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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	大數據統計分析			學年/學期 Academic Year/Semester	105/2
課程名稱(英文) Course Name in English	Statistical Analysis of Big Data				
科目代碼 Course Code	FIN_31440	系級 Department & Year	學三	開課單位 Course-Offering Department	財務金融學系
修別 Type	學程 Program	學分數/時間 Credit(s)/Hour(s)	3.0/3.0		
授課教師 Instructor	/林金龍				
先修課程 Prerequisite					

課程描述　Course Description

Big Data is a broad term for data sets so \textit{large} or \textit{complex}
that traditional data processing applications are inadequate.
It offers promises for discovering subtle population patterns and heterogeneities that are not possible with small data. Yet, the huge sample size and high dimensionality of
Big Data create unique computational and statistical challenges, including scalability and storage bottleneck, noise accumulation, spurious correlation, incidental endogeneity and measurement errors. These challenges demand new computational and statistical methods.

This course focuses on the salient features of Big Data and reviews newly proposed data analytical and statistical methods to
meet the challenges. It consists of five parts. The first part overviews the main characteristics of Big Data
and the architecture for the analysis. Due to its huge sample size, the hardware and software are essential for
effective analysis of Big Data. The second part covers popular methods for data mining including A/B testing,crowdsourcing, data fusion and integration, genetic algorithms, machine learning, natural language processing,
signal processing, simulation, time series analysis, visualisation. tensors, multilinear subspace learning.
As almost financial data is in the format of time series, the third part focuses upon time series mining.
\textit{Text mining} is the focus of the four part as it becomes more and more important for financial Big Data.
Popular text ming techniques include information extraction, topic tracking, categorization, clustering, concept linkage,
information visualization, and association rule mining. We shall cover commonly used text mining algorithms including
k nearest neighbor, support vector machine, Bayesian classifier and K-mean clustering. Final part includes the empirical
application of Big Data analytics. One cannot really master Big Data technology unless he or she could complete
analyzing one real big dataset. The airline data includes on-time information of more than 120 millions domestic flights in US
between 1987 t0 2008 and is a perfect place to start the journey. Also, students are required to extract some websites, say
Twitter and examine if messages there can provide useful information for stock price prediction.

I choose R as the main software as it is free, powerful and very popular for the analysis of Big Data.

課程目標　Course Objectives

大數據有4種特性：（1）數據量巨大；（2）數據類型多樣；(3)數據快數累積；（4）數據價值密度低，因而無法應用傳統的統計方法來分析。本課程針對大數據特性所發展的統計方法做系統性的介紹，包含大數據計算平台，架構與統計軟體；大數據統計模型的建立與分析方法；大數據分析結果的呈現、說明與視覺化；及大數據實證應用，以提昇修課學生分析大數據的統計能力。

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	具備經濟學、會計學、統計學及數學的基礎能力Basic knowledge of the financial theory Economics, accounting, statistical and mathematical	●
B	具備財務金融基本學理Understanding of the development of the financial discipline	○
C	具備運用財務金融學理進行分析能力Basic knowledge of financial theory analysi	○
D	具備資料整理、書面呈現或口頭報告之能力Basic knowledge of documentation and presentation skill	●
E	具備財經時事基本分析能力Capabilities for financial analysis of current affairs	
F	具備電腦程式運算及應用基本能力Ability of computer programs, algorithms and applications	●
G	具備英語閱讀溝通協調等基本能力English reading ability of communication and coordination	

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 to Big data and R	
2	Big Data Basics (I)	
3	Big Data Basics (II)	
4	Pattern recognition and association (I)	
5	Pattern recognition and association (II)	
6	Classifcation (I)	
7	Classifcation (II)	
8	Classifcation (III)	
9	期中考試週 Midterm Exam	
10	Clustering (I)	
11	Clustering (II}	
12	Outlier dectection	
13	Time series mining (I)	
14	Time series mining (II)	
15	Time series mining (III)	
16	Finance applications	
17	Project presentation (I)	
18	Project presentation (II)	

教 學 策 略 Teaching Strategies

- [x] 課堂講授 Lecture
- [x] 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	50%		✓						
期中考成績 Midterm Exam									
期末考成績 Final Exam									
作業成績 Homework and/or Assignments	50%			✓	✓				
其他 Miscellaneous (_____)									

評量方式補充說明 Grading & Assessments Supplemental instructions

Homework, class attendance and discussion 50%, Project 50%

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.)

Main textbooks:

Jiawei Han, Micheline Kamber, and Jian Pei, \textbf{Data Mining: Concepts and Techniques}, 3rd edition, Morgan Kaufmann Publishers, , 2012.

Reference books:

Ian H. Witten, Eibe Frank and Mark A. Hall: Data Mining: Practical Machine Learning Tools and Techniques, (Third Edition), Morgan Kaufmann Publishers, 2011,
e-book available at NDHU library

Michael W. Berry and Jacob Kogan, Text Mining Applications and Theory, John Wiley 2010.

Yanchang Zhao, R and Data Mining: Examples and Case Studies, Academic Press, 2013,
e-book available at NDHU library

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)