


國立東華大學
教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese	計量經濟分析（一）			學年/學期 Academic Year/Semester	106/1
課程名稱(英文) Course Name in English	Econometric Analysis（I）				
科目代碼 Course Code	IIE_54600	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	/陳建福				
先修課程 Prerequisite					
課程描述 Course Description					
<p>This course is the first course in econometrics at the graduate level. We will cover the basic and modern methods of econometric theory. The course materials will provide the students a foundation for empirical methods in economics. The course is based primarily on the textbook ‘‘Econometric Analysis’’, by W. Greene.</p> <p>It is assumed that students have taken an undergraduate econometrics course. However, students who have not taken an econometrics course at undergraduate may need to read an undergraduate-level econometrics book written by Wooldridge or Gujarati and Porter. In this course students must learn how to use R or other packages (for example, Stata, EViews, GAUSS, MATLAB, RATS, SAS, or TSP) to replicate examples in the textbook.</p>					
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	Stata Programming				
3	Stata Programming				
4	Matrix Algebra				
5	Probability Theory				
6	Statistical Inference				
7	Classical Multiple Linear Regression Model				
8	Classical Multiple Linear Regression Model				
9	期中考試週 Midterm Exam				
10	Classical Multiple Linear Regression Model				
11	Classical Multiple Linear Regression Model				

12	Binary Variables in Regression and Structural Change	
13	Binary Variables in Regression and Structural Change	
14	Specification Tests and Model Selection	
15	Instrumental Variable Estimation	
16	Instrumental Variable Estimation	
17	Nonspherical Disturbances	
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									
期中考成績 Midterm Exam	40%	✓							
期末考成績 Final Exam	40%	✓							
作業成績 Homework and/or Assignments	20%								
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.) Greene, William H. (2012), Econometric Analysis}, 7th edition, Prentice Hall (雙葉書局代理)
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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)