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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	應用計量經濟學	<u>'</u>			學年/學期 Academic Year/Semester			
課程名稱(英文) Course Name in English	Applied Econometrics							
科目代碼 Course Code	I IE_58400	系級 Department 碩士 & Year		開課單位 Course-Offering Department	經濟學系			
修別 Type	選修 Elective	學分數/時間 Credit(s)/Hour(s)		3	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 a graduate level course to empirical research on microeconometrics. We will explore the methods of data processing as well as several econometric models, mainly focus on cross sectional data and panel data. Topics include software operation, data management, and empirical estimation for microeconomic data.

For each topic, we have quick in-class exercises for your practice. Students will be trained to be familiar with the usage of econometric softwares, and to have the ability to do empirical research independently.

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 Basics	
3	Stata Basics (Continued)	
4	Advanced Stata	
5	Advanced Stata (Continued)	
6	Holiday	
7	Data Management	
8	Data Management (Continued)	
9	Ordinary Least Squares	
10	Ordinary Least Squares (Continued)	
11	Instrumental Variables	
12	Instrumental Variables (Continued)	

13	Hypothesis Tests									
14	Stata Programming									
15	Maximum Likelihood Estimation									
16	Maximum Likelihood Estimation (Continued)									
17	Binary Response	Binary Response Model								
18	Final Exam									
		教	學 策	略 Tea	aching	Strategi	ies			
✓ 課堂講	✓ 課堂講授 Lecture 分組討論Group Discussion 參觀實習 Field Trip									
其他Mi	scellaneous:									
		學期成績計算	草及多元	評量方式	弋 Gradi	ng & As	sessmen	its		
西市	 已分項目	配分比例				多元評量	量方式 A	ssessme	ents	
1	Items	Percentage	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 Ge Performance		10%								
期中考成績	Midterm Exam									
期末考成績	Final Exam									
作業成績 Ho Assignments	omework and/or s	90%		~						
其他 Miscellaneous										
		Grading & A		F量方式を			ruction	15		
		orauring a n		into oup	prement	ai inst	1 uc t 10h	13		
	Textbook & Oth	教科書與參考							lea ota)
 Stata User'		ner kererence	5 (1111	e, Autilo	or, rub	risher,	Agents,	, Kelliai	ks, etc.)
Stata Refe										
Wooldridge, Jeffrey M., Econometric Analysis of Cross Section and Panel Data, The MIT Press, 2002.										
Greene, William H., Econometric Analysis, 7th ed., Upper Saddle River, NJ: Prentice-Hall, 2003.										
Cameron, A. Colin, and Pravin K. Trivedi, Microeconometrics: Methods and Applications, Cambridge University Press, 2005.										
Hsiao, Cheng, Analysis of Panel Data, Cambridge University Press, 1986.										
Baltagi, Badi H., Econometric Analysis of Panel Data, John Wiley & Sons Ltd., 1995.										
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	(Suppler	nental	instruc	tions)			
* The weekly schedule is subject to change depending upon the progress of the class.										
1										