



教學計劃表 Syllabus

課程名稱(中文) Course Name in Chinese	應用計量經濟學			學年/學期 Academic Year/Semester	106/2
課程名稱(英文) Course Name in English	Applied Econometrics				
科目代碼 Course Code	EC__75700	系級 Department & Year	博士	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)		3.0/3.0	
授課教師 Instructor	/羅德芬				
先修課程 Prerequisite					
課程描述 Course Description					
<p>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.</p> <p>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.</p>					
課程目標 Course Objectives					
課程內容安排將以計量經濟學之實證應用為主，配合常用計量軟體的操作與學習，以期對計量理論模型與實證分析之間有更進一步的結合與了解。課程分作數個部分，分別針對不同理論模型，介紹常用計量軟體之基本操作、資料處理、迴歸實證分析、程式編寫等。					
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	數理分析能力：通曉經濟學的理論技巧，應用數學與賽局解決經濟議題的能力。Mathematical analysis skills: Mastering in application of mathematical theories and game theory in analyzing economic issues.				○
B	實證經濟分析能力：通曉經濟學的實證技巧，善用資訊科技進行資訊蒐集、資料統計與計量分析。Empirical analysis skills: Mastering in application of statistics and econometrics in data collection and examination				
C	微觀經濟之闡釋能力：通曉個體經濟學相關的理論與應用。Microeconomic perspective: Thorough understanding of microeconomic theories and relevant application				
D	宏觀經濟之闡釋能力：通曉總體經濟學相關的理論與應用。Macroeconomic perspective: Thorough understanding of macroeconomic theories and relevant application				○
E	樂活能力：具備適應現代社會的學養以及就業能力。Employment opportunities: Capabilities of working on important policy and decision challenges in business and government				○
F	溝通表達能力：思路清晰，有能力與人溝通並撰寫專業研究報告。Communication skills: Having a clear mind and profound ability in presenting professional academic research				
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	内容 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 Model	
18	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

[illegible]

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.)

Stata User's Guide.
Stata Reference.
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 (Supplemental instructions)

* The weekly schedule is subject to change depending upon the progress of the class.