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②國玄東華大學

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		106/2	
課程名稱(英文) Course Name in English	Statistical Analysis of Big Data						
科目代碼 Course Code	FIN_52690	系級 Department & Year	碩士	開課單位 Course-Offering Department	財務金融學系		
修別 Type	選修 Elective	學分數/時間 Credit(s)/Hour(s)		3.0/3.0			
授課教師 Instructor	/林金龍						
先修課程 Prerequisite							

課程描述 Course Description

Big Data is a broad term for data sets so large or 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.

Text mining is the focus of the four part as it becomes more and more important for financial Big Data.

Popular textming 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 to 2008 and is a perfect place to start the journey. Also, students are required to analyze a real bank marketing dataset.

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	具備財務金融的分析能力	•
В	具備企業財務管理專業能力	0
С	具備英語閱讀溝通協調等能力	0
D	具備獨立研究之技能,以進行財金議題研究	•
Е	具備個人投資理財能力	
F	具備電腦程式運算及設計能力	•

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	Classification (I)	
7	Classification (II)	
8	Classification (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									
✓ 課堂講授 Lecture ✓ 分組討論Group Discussion 参觀實習 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	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 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									
	Grading & A		F量方式を ents Sup			ruction	ıs		
Homework, class attendance				ct 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:	17 1	1 7	D	11.C(D	. 15.	. 0		1 70 1	.) 0.1
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.)									
reaching fires a reacher 5 website (refsonar website can be fisted here.)									
其他補充說明(Supplemental instructions)									