國立東華大學
教學計劃表　Syllabus

課程名稱(中文) Course Name in Chinese	計量經濟學(一)-迴歸分析			學年/學期 Academic Year/Semester		111/1
課程名稱(英文) Course Name in English	Econometrics I - Regression analysis					
科目代碼 Course Code	FIN_M0020	系級 Department & Year	碩士	開課單位 Course-Offering Department		財務金融學系
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

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. 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 Stata or other statistical programs (for example, R, MATLAB, GAUSS, RATS, EViews, SAS, or TSP) to replicate the empirical examples in the textbook.

課程目標　Course Objectives

The students must have the ability of training econometrics, according to economic theory to analysis empirical and forecast.

	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Understanding the financial analysis.	●
B	具備企業財務管理專業能力Capabilities for business financial management.	●
C	具備英語閱讀溝通協調等能力English reading ability of communication and coordination.	●
D	具備獨立研究之技能，以進行財金議題研究Independent research skills to research financial issues.	●
E	具備個人投資理財能力Investment and financial management.	○
F	具備電腦程式運算及設計能力Ability of computer programs, algorithms and application.	●

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	期末考試週 Final Exam
18	Review

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:

教 學 創 新 自 評 Teaching Self-Evaluation

創新教學(Innovative Teaching)

☑ 問題導向學習(PBL)　　　☐ 團體合作學習(TBL)　　　☑ 解決導向學習(SBL)

☐ 翻轉教室 Flipped Classroom　　　☐ 磨課師 Moocs

社會責任(Social Responsibility)

☐ 在地實踐Community Practice　　　☐ 產學合作 Industy-Academia Cooperation

跨域合作(Transdisciplinary Projects)

☐ 跨界教學Transdisciplinary Teaching　　　☐ 跨院系教學Inter-collegiate Teaching

☐ 業師合授 Courses Co-taught with Industry Practitioners

其它 other:

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）

課程教材網址(含線上教學資訊,教師個人網址請列位於本校內之網址)
Teaching Aids & Teacher's Website(Including online teaching information. Personal website can be listed here.)

1. On-line teaching information is available on NDHU e-learning center at:
http://www.elearn.ndhu.edu.tw/moodle/index.php?lang=en_utf8
　線上教學網址：線上教學網址將公佈在【東華e學苑】，請同學們自行登入查詢。
2. Web site for NNHU e-learning center:
　http://www.elearn.ndhu.edu.tw/moodle/

其他補充說明 (Supplemental instructions)