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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	應用計量經濟學	<u>.</u>		學年/學期 Academic Year/Semester		111/2	
課程名稱(英文) Course Name in English	Applied Econometrics						
科目代碼 Course Code	ECM6900	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 Credit(s)/Hou		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

The objective of this course is the practical illustration and the discussion on the combination of the theoretical model with applied microeconometric techniques. Topics to be covered in the course include software operation, data management, programming, econometric model estimation, such as ordinary least squared, two-stage least squared, maximum likelihood estimation, binary responses model, panel data model, ...etc. Students are expected to use real-world data and run programs to complete assignments in class.

	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
	數理分析能力:通曉經濟學的進階理論技巧,應用數學與賽局解決經濟議題的能力。	
A	Mathematical analysis skills: Mastering in intermediate application of mathematical theories and game theory in analyzing economic issues.	•
В	實證經濟分析能力:通曉經濟學的進階實證技巧,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 intermediate application of statistics and econometrics in data collection and examination.	
C	微觀經濟之闡釋能力:通曉進階個體經濟學相關的理論與應用。Microeconomic perspective: Thorough understanding of intermediate microeconomic theories and relevant application.	•
D	宏觀經濟之闡釋能力:通曉進階總體經濟學相關的理論與應用。Macroeconomic perspective: Thorough understanding of intermediate macroeconomic theories and relevant application.	
Е	樂活能力:具備適應現代社會的進階學養以及就業能力。Employment opportunities: Capabilities of intermediate 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進階專業研究報告。Communication skills: Having a clear mind and capability in writing an intermediate professional academic report.	

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	Data Management					
7	Data Management (Continued)					
8	Ordinary Least Squares					
9	Ordinary Least Squares (Continued)					
10	Instrumental Variables					
11	Instrumental Variables (Continued)					
12	Hypothesis Tests					
13	Hypothesis Tests (Continued)					
14	Stata Programming					
15	Binary Response Model					
16	Other Discrete Responses Models					
17	Final Exam Week					

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進行彈性補充教學

教學策略 Teaching Strategies						
✓ 課堂講授 Lecture						
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	配分比例	多元評量方式 Assessments							
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	10%								
期中考成績 Midterm Exam									
期末考成績 Final Exam									
作業成績 Homework and/or Assignments	90%		~						
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.)

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(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.)

http://www.elearn.ndhu.edu.tw/moodle/course/view.php?id=94834

其他補充說明(Supplemental instructions)

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