南台科技大學 103 學年度第 1 學期課程資訊

課程名稱	計量經濟學
課程編碼	80M00601
系所代碼	08
開課班級	碩研財金一甲
開課教師	李源明
學分	3.0
時數	3
上課節次地點	二 2 3 4 教室 S401
必選修	選修
課程概述	This course introduces the econometric analysis of conditional models, focusing on the use of least squares and related methods for estimating conditional expectations, and on linear instrumental variables methods for estimating linear causal relationships.
課程目標	be able to do empirical study using regression analysis
課程大綱	本課程教學內容將涵蓋基礎的計量經濟學，課程內容包括如下： 1. 計量經濟學以及矩陣應用的介紹 2. 簡單迴歸模型 3. 複迴歸分析: 估計、信賴區間、漸進 OLS 以及其他議題 4. 複迴歸分析:質化:二元變數(虛擬變數) 5. 橫斷面與時間序列迴歸式之序列相關與異質變異數 6. 模型設定與資料相關的問題: 時間序列資料之基礎迴歸分析與其他議題 7. 聯立方程式模型 8. 工具變數估計法與兩階段最小平方法 9. 簡單追蹤資料模型
英文大綱	The course topics will cover basic areas from econometrics. The topics will include 1. To introduce Econometrics and Matrix algebra 2. The Simple Regression Model. 3. Multiple Regression Analysis: Estimation, Inference, OLS Asymptotic, and Further Issues. 4. Multiple Regression Analysis with Qualitative Information: Binary (or Dummy) Variables. 5. Serial Correlation and Heteroskedasticity in Cross section and Time Series Regressions 6. More on Specification and Data Problems. Basic Regression Analysis with

	Time Series Data, and Further Issues 7. Simultaneous Equations Models. 8. Instrumental Variables Estimation and Two Stage Least Squares. 9. Simple Panel Data Methods.
教學方式	
評量方法	
指定用書	Applied econometrics
參考書籍	1. Wooldridge J.M. (2013), Introductory Econometrics: A Modern Approach, 5th Edition, South Western (華泰文化代理) 2. Gujarati, D. N. and D. C. Porter (2009), Basic Econometrics, 5th Edition, McGraw-Hill. (新月圖書代理) 3.Verbeek, M. (2008), A Guide to Modern Econometrics, 3th Edition, John Weiley & Sons, Ltd. (雙葉書局代理)
先修科目	calculus, statistics
教學資源	
注意事項	Attendance: Attendance will be taken in the class. Homework Assignments: Homework assignments are designed to improve your understanding of concepts and help prepare you for exams. You are encouraged to work together on homework problems, but you must write up the assignment individually.
全程外語授課	0
授課語言 1	華語
授課語言 2	
輔導考照 1	
輔導考照 2	