南臺科技大學 108 學年度第 1 學期課程資訊

課程代碼	80M00601
課程中文名稱	計量經濟學
課程英文名稱	Econometrics
學分數	3.0
必選修	選修
開課班級	碩研財金一甲 碩研會資一甲
任課教師	李源明
上課教室(時間)	週一第 2 節(S401) 週一第 3 節(S401) 週一第 4 節(S401)
課程時數	3
實習時數	0
授課語言 **1**	華語
授課語言 **2**	
輔導考照 **1**	
輔導考照 **2**	
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.
先修科目或預備能力	calculus, statistics
課程學習目標與核心能力之對應	
中文課程大綱	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/日文課程大綱	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.
課程進度表	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.(opiton lessons) 9. Simple Panel Data Methods(option lessons)
教學方式與評量方法	
指定用書	書名：Essentials of econometrics 作者：Damodar N. Gujarati and Dawn C. Porter 書局：McFraw Hill Education(華泰文化代理) 年份：2010 ISBN：978-007-1276078 版本：4
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)
教學軟體	MS-power point , EViews, GRETL
課程規範	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.