

國立中山大學 105學年度第2學期 課程教學大綱

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中文名稱	極限分配理論			課號	ECON552
英文名稱	LIMIT THEOREMS				
課程類別	講授類	必選修	選修	系所	經濟學研究所碩士班
授課教師	李慶男			學分	3
課程大綱					
For parametric statistics, we usually use function of sample, $h(x_1, x_2, \cdots, x_T)$ to construct estimator for unknown population parameters. However, it is obvious that determining the distribution of this estimator is by no means a trivial exercise. It turns out that more often then not we cannot determine the distribution exactly. Because of the importance of the problem, we are forced to develop approximations, the subject matter of this course.					
課程目標					
In this course, we will use the estimator from linear regression as example to illustrate the idea of asymptotic statistics. We hope to cover the following topics: 修習完本課程後，預期之學習成效包含： 1. 系所專業能力-經濟分析：能使用適當極限分配方法來進行經濟分析。 2. 系所專業能力-問題解決能力：能尋找有興趣的經濟問題，並利用學習之研究方法來尋找答案。 3. 全校學生基本素養與核心能力方面-表達與溝通能力：透過課程討論能流暢使用淺白易懂之語句與他人進行討論。					
授課方式					
An oral instruction will be employed within all class					
評分方式〔評分標準及比例〕等第制單科成績對照表					
1.報告：70% 2.作業：30%					
參考書/教科書/閱讀文獻〔請遵守智慧財產權觀念，不可非法影印。教師所提供之教材供學生本人自修學習使用,不得散播及做為商業用途〕					
序號	作者	書名	出版社	出版年	出版地 ISBN#
1	White, H.	<i>Asymptotic Theory for Econometricians(Text Books)</i>	Academic Press.	2001	
每週課程內容及預計進度					
週次	日期	授課內容及主題			
1	2017/02/20~2017/02/26	1. Consistency. a. Limits b. Almost Sure Converge c. Convergence in Probability d. Convergence in rth Mean			
2	2017/02/27~2017/03/05	1. Consistency. a. Limits b. Almost Sure Converge c. Convergence in Probability d. Convergence in rth Mean			
3	2017/03/06~2017/03/12	1. Consistency. a. Limits b. Almost Sure Converge c. Convergence in Probability d. Convergence in rth Mean			
4	2017/03/13~2017/03/19	1. Consistency. a. Limits b. Almost Sure Converge c. Convergence in Probability d. Convergence in rth Mean Week			
5	2017/03/20~2017/03/26	1. Consistency. a. Limits b. Almost Sure Converge c. Convergence in			

		Probability d. Convergence in rth Mean Week
6	2017/03/27~2017/04/02	1. Consistency. a. Limits b. Almost Sure Converge c. Convergence in Probability d. Convergence in rth Mean Week
7	2017/04/03~2017/04/09	
8	2017/04/10~2017/04/16	3. Asymptotic Normality a. Convergence in distribution
9	2017/04/17~2017/04/23	3. Asymptotic Normality a. Convergence in distribution
10	2017/04/24~2017/04/30	期中考
		4. Central Limit Theory f. Independent Identically Distributed Observations g. Independent Heterogeneously Distributed Observations h. Dependent Identically Distributed Observations i. Dependent Heterogeneously Distributed Observations j. Martingale Difference Sequences
11	2017/05/01~2017/05/07	
		4. Central Limit Theory f. Independent Identically Distributed Observations g. Independent Heterogeneously Distributed Observations h. Dependent Identically Distributed Observations i. Dependent Heterogeneously Distributed Observations j. Martingale Difference Sequences
12	2017/05/08~2017/05/14	
		5. Functional Central Limits Theory a. Random Walks and Wiener Process b. Weak Convergence c. Functional Central limit Theorems d. Regression with a Unit Root e. Spurious Regression and Multivariate FCLTsnd Multivariate FCLTs f. Cointegration and Stochastic Integrals.
13	2017/05/15~2017/05/21	
		5. Functional Central Limits Theory a. Random Walks and Wiener Process b. Weak Convergence c. Functional Central limit Theorems d. Regression with a Unit Root e. Spurious Regression and Multivariate FCLTsnd Multivariate FCLTs f. Cointegration and Stochastic Integrals.
14	2017/05/22~2017/05/28	
		5. Functional Central Limits Theory a. Random Walks and Wiener Process b. Weak Convergence c. Functional Central limit Theorems d. Regression with a Unit Root e. Spurious Regression and Multivariate FCLTsnd Multivariate FCLTs f. Cointegration and Stochastic Integrals.
15	2017/05/29~2017/06/04	
		5. Functional Central Limits Theory a. Random Walks and Wiener Process b. Weak Convergence c. Functional Central limit Theorems d. Regression with a Unit Root e. Spurious Regression and Multivariate FCLTsnd Multivariate FCLTs f. Cointegration and Stochastic Integrals.
16	2017/06/05~2017/06/11	
		5. Functional Central Limits Theory a. Random Walks and Wiener Process b. Weak Convergence c. Functional Central limit Theorems d. Regression with a Unit Root e. Spurious Regression and Multivariate FCLTsnd Multivariate FCLTs f. Cointegration and Stochastic Integrals.
17	2017/06/12~2017/06/18	
		5. Functional Central Limits Theory a. Random Walks and Wiener Process b. Weak Convergence c. Functional Central limit Theorems d. Regression with a Unit Root e. Spurious Regression and Multivariate FCLTsnd Multivariate FCLTs f. Cointegration and Stochastic Integrals.
18	2017/06/19~2017/06/25	期末考

課業討論時間

時段1:
時間：星期一15:00~17:00
地點：ss 3002
時段2:
時間：星期四15:00~17:00
地點：ss 3002

系所學生專業能力/全校學生基本素養與核心能力

系所學生專業能力/全校學生基本素養與核心能力	課堂活動與評量方式									
	本課程欲培養之能力與素養	紙筆考試或測驗	課堂討論(含個案討論)	個人書面報告、作業、作品、實驗	群組書面報告、作業、作品、實驗	個人口頭報告	群組口頭報告	課程規劃之校外參訪及實習	證照/檢定	參與課程規劃之校內外活動及競賽
※系所學生專業能力										
1.經濟分析。	V	V		V		V				

2.專業技術。	V	V		V		V					
3.國際視野與國際移動能力。	V	V		V		V					
4.守法紀與積極進取的態度。											
5.問題解決能力。	V			V		V					
6.職涯發展的瞭解及規劃。											
7.專業能力與職涯發展。											
8.發掘、分析及處理經濟相關議題之能力。											
9.掌握國際經濟脈動，培養宏觀國際視野。											
10.具備專業資格或技能證明文件之取得能力。											
11.遵守生活倫理及承擔社會責任之能力。											
12.對自己職涯發展有充分的瞭解及規劃。											
13.瞭解與自我職涯發展有關的產業環境與發展情形。											
14.提昇面對問題時理性解決問題之能力。											
※全校學生基本素養與核心能力											
1.表達與溝通能力。	V	V		V		V					
2.探究與批判思考能力。	V	V		V		V					
3.終身學習能力。	V			V		V					
4.倫理與社會責任。											
5.美感品味。											
6.創造力。	V	V		V		V					
7.全球視野。											
8.合作與領導能力。											
9.山海胸襟與自然情懷。											

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