

| 國立中山大學 105學年度第1學期 課程教學大綱                                                                                                                                                                      |                                                 |     |    |    |           |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------|-----|----|----|-----------|
| 中文名稱                                                                                                                                                                                          | 非定態資料的計量分析                                      |     |    | 課號 | ECON642   |
| 英文名稱                                                                                                                                                                                          | THE ECONOMETRIC ANALYSIS OF NON-STATIONARY DATA |     |    |    |           |
| 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                                                                                                                                                                                          |                                                 |     |    |    |           |
| Unit root and Cointegration<br>Extension of Basic Model<br>Structure Change                                                                                                                   |                                                 |     |    |    |           |
| 課程目標                                                                                                                                                                                          |                                                 |     |    |    |           |
| This is a course of advanced time series analysis. It is intended to cover the topics about how to deal with the nonstationary time series data.<br>學生必須有修過中山大學經濟所的"極限分配理論 (ECON552)"才適合選修此課。 |                                                 |     |    |    |           |
| 授課方式                                                                                                                                                                                          |                                                 |     |    |    |           |
| This course will be carried out through class lecture and discussions. The instructions will be supplemented with the use of over-head projector                                              |                                                 |     |    |    |           |
| 評分方式〔評分標準及比例〕 <a href="#">等第制單科成績對照表</a>                                                                                                                                                      |                                                 |     |    |    |           |
| 1.報告：50%<br>2.作業：50%                                                                                                                                                                          |                                                 |     |    |    |           |
| 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〕                                                                                                                               |                                                 |     |    |    |           |
| Unit roots, Cointegration, and Structure Change by Maddala and Kim. Cambridge University Press.(1999).                                                                                        |                                                 |     |    |    |           |
| 每週課程內容及預計進度                                                                                                                                                                                   |                                                 |     |    |    |           |

| 週次 | 日期                    | 授課內容及主題                                                     |
|----|-----------------------|-------------------------------------------------------------|
| 1  | 2016/09/12~2016/09/18 | 9/19中秋節放假                                                   |
| 2  | 2016/09/19~2016/09/25 | Part one of the text book, Introduction and basic concepts. |
| 3  | 2016/09/26~2016/10/02 | Part one of the text book, Introduction and basic concepts. |
| 4  | 2016/10/03~2016/10/09 | 10/10國慶紀念日（放假一天）                                            |
| 5  | 2016/10/10~2016/10/16 | Part two of the text book, Unit and cointegration           |
| 6  | 2016/10/17~2016/10/23 | Part two of the text book, Unit and cointegration           |
| 7  | 2016/10/24~2016/10/30 | Part two of the text book, Unit and cointegration           |
| 8  | 2016/10/31~2016/11/06 | Part two of the text book, Unit and cointegration           |
| 9  | 2016/11/07~2016/11/13 | Part three of the text book, Extension of the basic model   |
| 10 | 2016/11/14~2016/11/20 | Part three of the text book, Extension of the basic model   |
| 11 | 2016/11/21~2016/11/27 | Part three of the text book, Extension of the basic model   |
| 12 | 2016/11/28~2016/12/04 | Part three of the text book, Extension of the basic model   |
| 13 | 2016/12/05~2016/12/11 | Part four of the text book, Structure change                |
| 14 | 2016/12/12~2016/12/18 | Part four of the text book, Structure change                |
| 15 | 2016/12/19~2016/12/25 | Part four of the text book, Structure change                |
| 16 | 2016/12/26~2017/01/01 | Part four of the text book, Structure change                |
| 17 | 2017/01/02~2017/01/08 | Part four of the text book, Structure change                |
| 18 | 2017/01/09~2017/01/15 | Final examination                                           |

## 課業討論時間

時段1:  
時間：星期二15:00-17:00  
地點：SS 4037  
時段2:  
時間：星期四15:00-17:00  
地點：SS 4037

## 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    |         |             |                |                 |        |        |              |       |                 |
|------------------------|--------------|---------|-------------|----------------|-----------------|--------|--------|--------------|-------|-----------------|
|                        | 本課程預培養之能力與素養 | 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 |
| ※系所所學生專業能力             |              |         |             |                |                 |        |        |              |       |                 |
| 1.經濟分析。                | V            | V       |             |                |                 |        |        |              |       |                 |
| 2.專業技術。                | V            | V       |             | V              |                 | V      | V      |              |       |                 |
| 3.國際視野與國際移動能力。         | V            |         |             |                |                 |        |        |              |       |                 |
| 4.守法紀與積極進取的態度。         | V            |         |             |                |                 |        |        |              |       |                 |
| 5.問題解決能力。              | V            |         |             |                | V               | V      | V      |              |       |                 |
| 6.職涯發展的瞭解及規劃。          | V            |         |             | V              |                 |        |        |              |       |                 |
| 7.專業能力與職涯發展。           | V            |         |             | V              |                 |        |        |              |       |                 |
| 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         |              |         |             |                |                 |        |        |              |       |                 |

[回上一頁](#)