

國立中山大學 106學年度第1學期 課程教學大綱

中文名稱	計量經濟學（一）			課號	ECON502
英文名稱	ECONOMETRICS (I)				
課程類別	講授類	必選修	必修	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

This is a course of basic econometrics. Econometrics is concerned with the systematic study of economic phenomena using observed data. We will mainly concern on the treatment of parametric modeling. (Therefore, there is a field called Nonparametric Econometrics—see Pagan and Ullah, 1999, Nonparametric Econometrics)

To study the econometrics parametrically, we will first discuss regression analysis. The regression analysis put some variables (especially economic variables) to be some function (linear or nonlinear) of other economic variables and verse vise. These constitute the study of multiple regression and simultaneous equations model.

On the other hand, time series analysis of econometrics, we regard the economics variable is coming from some stochastic mechanism of her own past and new innovation (unit variable time series analysis) and even stochastic function of other variables past value and innovation (vector time series analysis). These two views of econometrics is now somewhat merging. (See Granger, 2001, Macro Econometrics – Past and Future, Journal of Econometrics, 100).

Extension of Basic Model
Structure Change

課程目標

Our object in this course is to study the regression analysis of econometrics. With this statistical background, I hope you will have the basic skill to read modern therical Journal article.

授課方式

課堂上課討論，電腦上機。

評分方式〔評分標準及比例〕等第制單科成績對照表

- 1.homework：30%
- 2.mid-term exam：30%
- 3.final exam：40%

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〕

Textbooks: 1. Greene, W. H. (2000), Econometric Analysis, 4th Edition, Prentice Hall. (Required)

每週課程內容及預計進度

週次	日期	授課內容及主題
1	2017/09/18~2017/09/24	Matrix Algebra
2	2017/09/25~2017/10/01	Matrix Algebra
3	2017/10/02~2017/10/08	Matrix Algebra
4	2017/10/09~2017/10/15	Probability Theory
5	2017/10/16~2017/10/22	Probability Theory
6	2017/10/23~2017/10/29	Statistical inference
7	2017/10/30~2017/11/05	Statistical inference
8	2017/11/06~2017/11/12	Ordinary Least squared estimation under ideal condition.
9	2017/11/13~2017/11/19	Ordinary Least squared estimation under ideal condition.
10	2017/11/20~2017/11/26	Mid-term examination
11	2017/11/27~2017/12/03	Linear Regression that violates ideal condition: (Greene, Ch.8, 1, 12, 13) (*) (i). Stochastic Regressor
12	2017/12/04~2017/12/10	Linear Regression that violates ideal condition: (Greene, Ch.8, 11, 12, 13) (*) (i). Stochastic Regressor
13	2017/12/11~2017/12/17	Linear Regression that violates ideal condition: (Greene, Ch.8, 11, 12, 13) (*) (i). Stochastic Regressor
14	2017/12/18~2017/12/24	Linear Regression that violates ideal condition: (Greene, Ch.8, 11, 12, 13) (*) (i). Stochastic Regressor
15	2017/12/25~2017/12/31	Panel Data Models (Greene, Ch14)
16	2018/01/01~2018/01/07	Panel Data Models (Greene, Ch14)
17	2018/01/08~2018/01/14	Seeming Uncorrelated Regression Model (SURE): (Greene, Ch.15)
18	2018/01/15~2018/01/21	Final Examination

課業討論時間

時段1:
 時間：星期一15:00~17:00
 地點：社SS 4037
 時段2:
 時間：星期四15:00~17:00
 地點：社SS 4037

系所學生專業能力/全校學生基本素養與核心能力

[illegible]

[illegible]

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。	V	V									
※全校學生基本素養與核心能力											
1.表 達與 溝 通 能 力。	V	V									
2.探 究與 批 判 思 考 能 力。	V	V									
3.終 身 學 習 能 力。	V	V									
4.倫 理與 社 會 責 任。											
5.美 感 品 味。											
6.創 造 力。											
7.全 球 視 野。											
8.合 作與 領 導 能 力。	V	V									
9.山 海胸 襟與 自然 情 懷。											