

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			課號	ECON903
英文名稱	ECONOMETRICS				
課程類別	講授類	必選修	必修	系所	經濟學研究所 碩士在職專班
授課教師	李慶男			學分	3

課程大綱

This course presents the basic knowledge of the econometric method that is considered the minimum requirement for any graduate student in economics. It is also a prerequisite to further study in theoretical econometrics, Time Series Analysis. To take this class, you must have had at least one semester course in statistics. Some knowledge in matrix algebra is also require

課程目標

Let student be familiar with basic Econometrics

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.作業：30%
- 2.期中考：30%
- 3.期末考：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〕

William Greene's Econometric Analysis, 5th. ed.

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	Probability Theory
4	2017/10/09~2017/10/15	Probability Theory
5	2017/10/16~2017/10/22	Statistical inference
6	2017/10/23~2017/10/29	Statistical inference
7	2017/10/30~2017/11/05	Ordinary Least squared estimation under ideal condition
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	Linear Regression that violates ideal condition: (Greene, Ch.8, 11, 12, 13) (*) (i). Stochastic Regressor
11	2017/11/27~2017/12/03	Linear Regression that violates ideal condition: (Greene, Ch.8, 11, 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	Panel Data Models (Greene, Ch14)
15	2017/12/25~2017/12/31	Panel Data Models (Greene, Ch14)
16	2018/01/01~2018/01/07	Seeming Uncorrelated Regression Model (SURE): (Greene, Ch.15)
17	2018/01/08~2018/01/14	Seeming Uncorrelated Regression Model (SURE): (Greene, Ch.15)

時段1:
 時間：星期二10:00~12:00
 地點：社SS 4037
 時段2:
 時間：星期四10:00~12:00
 地點：社SS 4037

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思考能力。												
3.終身學習能力。												
4.倫理與社會責任。	V				V							
5.美感品味。												
6.創造力。												
7.全球視野。	V				V							
8.合作與領導能力。	V		V									
9.山海胸襟與自然情懷。												

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