

國立中山大學 108學年度第1學期 課程教學大綱

National Sun Yat-sen University 108Academic year1st Semester Course syllabus

中文名稱 Course name(Chinese)	計量經濟學（一）			課號 Course Code	ECON502
英文名稱 Course name(English)	ECONOMETRICS (I)				
課程類別 Type of the course	講授類	必選修 Required/Selected	必修	系所 Dept./faculty	經濟學研究所碩士班
授課教師 Instructor	李慶男			學分 Credit	3

因應嚴重特殊傳染性肺炎(武漢肺炎)，倘若後續需實施遠距授課，授課方式調整如下：

尚未建立傳染性肺炎(武漢肺炎)授課方式調整

因應嚴重特殊傳染性肺炎(武漢肺炎)，倘若後續需實施遠距授課，評分方式調整如下：

尚未建立傳染性肺炎(武漢肺炎)課程評分方式〔評分標準及比例〕

課程大綱 Course syllabus

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 Objectives

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 Teaching methods

課堂上課討論，電腦上機。

評分方式〔評分標準及比例〕Evaluation (Criteria and ratio) [等第制單科成績對照表 letter grading reference](#)

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

參考書/教科書/閱讀文獻 Reference book/ textbook/ documents

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

每週課程內容及預計進度 Weekly scheduled progress

週次	日期	授課內容及主題
Week	Date	Content and topic
1	2019/09/09~2019/09/15	Matrix Algebra
2	2019/09/16~2019/09/22	Matrix Algebra
3	2019/09/23~2019/09/29	Matrix Algebra
4	2019/09/30~2019/10/06	Probability Theory
5	2019/10/07~2019/10/13	Probability Theory
6	2019/10/14~2019/10/20	Statistical inference
7	2019/10/21~2019/10/27	Statistical inference
8	2019/10/28~2019/11/03	Ordinary Least squared estimation under ideal condition.
9	2019/11/04~2019/11/10	Ordinary Least squared estimation under ideal condition.
10	2019/11/11~2019/11/17	Mid-term examination
11	2019/11/18~2019/11/24	Linear Regression that violates ideal condition: (Greene, Ch.8, 1, 12, 13) (*) (i). Stochastic Regressor
12	2019/11/25~2019/12/01	Linear Regression that violates ideal condition: (Greene, Ch.8, 11, 12, 13) (*) (i). Stochastic Regressor
13	2019/12/02~2019/12/08	Linear Regression that violates ideal condition: (Greene, Ch.8, 11, 12, 13) (*) (i). Stochastic Regressor
14	2019/12/09~2019/12/15	Linear Regression that violates ideal condition: (Greene, Ch.8, 11, 12, 13) (*) (i). Stochastic Regressor
15	2019/12/16~2019/12/22	Panel Data Models (Greene, Ch14)
16	2019/12/23~2019/12/29	Panel Data Models (Greene, Ch14)
17	2019/12/30~2020/01/05	Seeming Uncorrelated Regression Model (SURE): (Greene, Ch.15)
18	2020/01/06~2020/01/12	Final Examination

課業討論時間 Office hours

時段1 Time period 1:
時間 Time : 星期一至15:00~17:00
地點 Office/Laboratory : 社SS 4037

系所學生專業能力/全校學生基本素養與核心能力 basic disciplines and core capabilities of the department and the university

[illegible]

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。	V	V									

※全校學生基本素養與核心能力 Basic disciplines and core capabilities of the university

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。											