

國立中山大學 107學年度第2學期 課程教學大綱

National Sun Yat-sen University 107Academic year Course syllabus

中文名稱 Course name(Chinese)	計量經濟			課號 Course Code	ECON903
英文名稱 Course name(English)	ECONOMETRICS				
課程類別 Type of the course	講授類	必選修 Required/Selected	必修	系所 Dept./faculty	經濟學研究所碩士在職專班
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 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 Objectives

Let student be familiar with basic Econometrics

授課方式 Teaching methods

An oral instruction will be employed within all class

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.作業：30%
- 2.期中考：30%
- 3.期末考：40%

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

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

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	2019/02/18~2019/02/24	Matrix Algebra
2	2019/02/25~2019/03/03	Matrix Algebra
3	2019/03/04~2019/03/10	Probability Theory
4	2019/03/11~2019/03/17	Probability Theory
5	2019/03/18~2019/03/24	Statistical inference
6	2019/03/25~2019/03/31	Statistical inference
7	2019/04/01~2019/04/07	Ordinary Least squared estimation under ideal condition
8	2019/04/08~2019/04/14	Ordinary Least squared estimation under ideal condition
9	2019/04/15~2019/04/21	Ordinary Least squared estimation under ideal condition
10	2019/04/22~2019/04/28	Linear Regression that violates ideal condition: (Greene, Ch.8, 11, 12, 13) (*) (i). Stochastic Regressor
11	2019/04/29~2019/05/05	Linear Regression that violates ideal condition: (Greene, Ch.8, 11, 12, 13) (*) (i). Stochastic Regressor
12	2019/05/06~2019/05/12	Linear Regression that violates ideal condition: (Greene, Ch.8, 11, 12, 13) (*) (i). Stochastic Regressor
13	2019/05/13~2019/05/19	Linear Regression that violates ideal condition: (Greene, Ch.8, 11, 12, 13) (*) (i). Stochastic Regressor
14	2019/05/20~2019/05/26	Panel Data Models (Greene, Ch14)
15	2019/05/27~2019/06/02	Panel Data Models (Greene, Ch14)
16	2019/06/03~2019/06/09	Seeming Uncorrelated Regression Model (SURE): (Greene, Ch.15)
17	2019/06/10~2019/06/16	Seeming Uncorrelated Regression Model (SURE): (Greene, Ch.15)
18	2019/06/17~2019/06/23	Seeming Uncorrelated Regression Model (SURE): (Greene, Ch.15)

課業討論時間 Office hours

時段1 Time period 1:
 時間 Time : 星期二 10:00~12:00
 地點 Office/Laboratory : 社SS 4037
 時段2 Time period 2 :
 時間 Time : 星期四 10:00~12:00
 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

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	課堂活動與評量方式 Class activities and evaluation										
	1.本課程欲培養之能力與素養 This course enables students to achieve...	2.紙筆考試或測驗 Test	3.課堂討論(含個案討論) Group discussion (case analysis)	4.個人書面報告、作業、作品、實驗 Individual paper report/ assignment/ work or experiment	5.群組書面報告、作業、作品、實驗 Group paper report/ assignment/ work or experiment	6.個人口頭報告 Individual oral presentation	7.群組口頭報告 Group oral presentation	8.課程規劃之校外參訪及實習 Off-campus visit and intership	9.證照/檢定 License	10.參與課程規劃之校內外活動及競賽 Participate in off-campus/ on-campus activities and competitions	11課外閱讀 Outside reading

※系所學生專業能力 Basic disciplines and core capabilities of the department

1.經濟分析。	V		V								
2.專業技術。	V			V							
3.國際視野與國際移動能力。	V				V						
4.守法紀與積極進取的態度。											
5.問題解決能力。											
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。	V				V						
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。											
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										
8.合作與領導能力。	V		V								
9.山海胸襟與自然情懷。											

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