

國立中山大學 108學年度第2學期 課程教學大綱

National Sun Yat-sen University 108Academic 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：

- ☒ 同步遠距【透過網路直播技術，同時進行線上教學，得採Microsoft Teams、Adobe connect等軟體進行】
- ☐ 同步遠距含錄影【透過網路直播技術，同時進行線上教學並同時錄影，課程內容可擇日再重播，得採Microsoft Teams、Adobe connect等軟體進行】
- ☐ 非同步遠距【課堂錄影或錄製數位教材放置網路供學生可非同時進行線上學習，得採EverCam、PPT簡報錄影、錄音方式進行】
- ☐ 實作類課程，經評估無法採遠距課程教學，後續復課後密集補課

★遠距教學軟體操作說明連結

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：

- 1.Homework：40%
- 2.Final Exam：20%
- 3.Term Paper：40%

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.Homework：40%
- 2.Final Exam：20%
- 3.Term Paper：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	2020/02/27~2020/02/29	Matrix Algebra
2	2020/03/01~2020/03/07	Matrix Algebra
3	2020/03/08~2020/03/14	Probability Theory
4	2020/03/15~2020/03/21	Probability Theory
5	2020/03/22~2020/03/28	Statistical inference
6	2020/03/29~2020/04/04	Statistical inference
7	2020/04/05~2020/04/11	Ordinary Least squared estimation under ideal condition
8	2020/04/12~2020/04/18	Ordinary Least squared estimation under ideal condition
9	2020/04/19~2020/04/25	Ordinary Least squared estimation under ideal condition
10	2020/04/26~2020/05/02	Linear Regression that violates ideal condition: (Greene, Ch.8, 11, 12, 13) (*) (i). Stochastic Regressor
11	2020/05/03~2020/05/09	Linear Regression that violates ideal condition: (Greene, Ch.8, 11, 12, 13) (*) (i). Stochastic Regressor
12	2020/05/10~2020/05/16	Linear Regression that violates ideal condition: (Greene, Ch.8, 11, 12, 13) (*) (i). Stochastic Regressor
13	2020/05/17~2020/05/23	Linear Regression that violates ideal condition: (Greene, Ch.8, 11, 12, 13) (*) (i). Stochastic Regressor
14	2020/05/24~2020/05/30	Panel Data Models (Greene, Ch14)
15	2020/05/31~2020/06/06	Panel Data Models (Greene, Ch14)
16	2020/06/07~2020/06/13	Seeming Uncorrelated Regression Model (SURE): (Greene, Ch.15)
17	2020/06/14~2020/06/20	Seeming Uncorrelated Regression Model (SURE): (Greene, Ch.15)
18	2020/06/21~2020/06/24	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: 星期一15:00~17:00
地點 Office/Laboratory: 社SS 4037
時段2 Time period 2:
時間 Time: 星期四15:00~17:00
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

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										
	本課程欲培養之能力與素養 This course enables students to achieve.	紙筆考試或測驗 Test.	課堂討論(含個案討論) Group discussion (case analysis).	個人書面報告、作業、作品、實驗 Individual paper report/ assignment/ work or experiment.	群組書面報告、作業、作品、實驗 Group paper report/ assignment/ work or experiment.	個人口頭報告 Individual oral presentation.	群組口頭報告 Group oral presentation.	課程規劃之校外參訪及實習 Off-campus visit and internship.	證照/檢定 License.	參與課程規劃之校內外活動及競賽 Participate in off-campus/ on-campus activities and competitions.	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。 1. The ability to conduct economic analysis.	V		V								

[illegible]

[illegible]

appreciation											
6.創造力。6. Creativity											
7.全球視野。7. Global perspective	V										
8.合作與領導能力。8. Team work and leadership	V		V								
9.山海胸襟與自然情懷。9. Broad-mindedness and the embrace of nature											

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