

國立中山大學 107學年度第1學期 課程教學大綱

National Sun Yat-sen University 107Academic year1st Semester 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
授課教師 Instructor	李慶男	系所 Dept./faculty	經濟學研究所 碩士在職專班
		學分 Credit	3

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	2018/09/10~2018/09/16	Matrix Algebra
2	2018/09/17~2018/09/23	Matrix Algebra
3	2018/09/24~2018/09/30	Probability Theory
4	2018/10/01~2018/10/07	Probability Theory
5	2018/10/08~2018/10/14	Statistical inference
6	2018/10/15~2018/10/21	Statistical inference
7	2018/10/22~2018/10/28	Ordinary Least squared estimation under ideal condition
8	2018/10/29~2018/11/04	Ordinary Least squared estimation under ideal condition
9	2018/11/05~2018/11/11	Ordinary Least squared estimation under ideal condition
10	2018/11/12~2018/11/18	Linear Regression that violates ideal condition: (Greene, Ch.8, 11, 12, 13) (*) (i). Stochastic Regressor
11	2018/11/19~2018/11/25	Linear Regression that violates ideal condition: (Greene, Ch.8, 11, 12, 13) (*) (i). Stochastic Regressor
12	2018/11/26~2018/12/02	Linear Regression that violates ideal condition: (Greene, Ch.8, 11, 12, 13) (*) (i). Stochastic Regressor
13	2018/12/03~2018/12/09	Linear Regression that violates ideal condition: (Greene, Ch.8, 11, 12, 13) (*) (i). Stochastic Regressor
14	2018/12/10~2018/12/16	Panel Data Models (Greene, Ch14)

[illegible]

12.對自己 生涯發展 有充分的 瞭解及規 劃。	V				V							
13.瞭解與 自我生涯 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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