朝陽科技大學 093學年度第2學期教學大綱
Time Series Analysis 時間序列分析

當期課號	7612	Course Number	7612
授課教師	李見發	Instructor	LI,JIAN FA
中文課名	時間序列分析	Course Name	Time Series Analysis
開課單位	財務金融系碩士在職專班二A	Department	
修習別	選修	Required/Elective	Elective
學分數	3	Credits	3
課程目標	本課程主要介紹分析時間序列資料的基本理論與應用方法。內容有穩定序列的自相關函數(ACF)、偏自相關函數(PACF)與ARMA模型的選模方法，至於非穩定序列，其數學性質也將有所討論。同時，對於非線性的時間序列，如ARCH，GARCH等，也將一併介紹。最後，將所學方法應用在分析實際財金資料。	Objectives	This course would give the basic theory and methods for application about analyzing time series data. The content include auto-correlation function , partial auto-correlation function and model selection problem of ARMA model, of stationary process. As non-stationary series, its mathematical properties would also be discussed. The option part is about nonlinear time series model, like ARCH and GARCH models. Finally, real financial data sets are analyzed by using our methods.
教材	Chris Brooks, Introductory Econometrics for Finance, Cambridge University, First edition.	Teaching Materials	
成績評量方式	出席狀況 考試與作業平時-30% 期中考-30% 期末考- 40%	Grading	Attendence,Homework, Quiz-30% Midterm Exam-30% Final Exam-40%
教師網頁	_		
教學內容	本課程在提供時間序列分析之基礎知識， 以供學生在實証分析之工具.	Syllabus	This course includes advice on planning and excuting a project in empirical finance.