

朝陽科技大學 095學年度第1學期教學大綱  
Econometrics 計量經濟學

當期課號	7013	Course Number	7013
授課教師	李見發	Instructor	LI, JIAN FA
中文課名	計量經濟學	Course Name	Econometrics
開課單位	財務金融系碩士班一A	Department	
修習別	必修	Required/Elective	Required
學分數	3	Credits	3
課程目標	討論簡單迴歸及多元迴歸之係數估計與各種考驗，實證資料之問題，及假設條件不成立之問題及解決之道，模型之設定及選擇之問題，時間數列分析與新近計量經濟分析方法之進展。期許修習之後有能力解讀一般之實證分析及獨立做一些實證研究。	Objectives	Reviews regression and time series analysis, covered in the course of Quantitative Methods, and introduces the recent developments in Econometrics and Time Series Analysis with emphasis on their applications to financial researches.
教材	Hill, R. C., W. E. Griffiths, and G. G. Judge, 2nd edition, John, Wiley & sons, Inc. (required) Gujarati, D. N., Basic Econometrics, 2nd Edition, McGraw-Hill.(reference)	Teaching Materials	Hill, R. C., W. E. Griffiths, and G. G. Judge, 2nd edition, John, Wiley & sons, Inc. (required) Gujarati, D. N., Basic Econometrics, 2nd Edition, McGraw-Hill.(reference)
成績評量方式	學期總成績 = 30%*平常成績 + 30%*期中考成績 + 40%*期末考成績	Grading	Total = 30%*assignment + 30%*medterm + 40%*final
教師網頁	-		
教學內容	1. 介紹現代計量經濟學的基礎理論與應用。 2. 培養同學使用計量套裝軟體及撰寫簡單程式的能力。	Syllabus	1. Introduce theory and practice of modern Econometrics. 2. Teach students to use software of Econometrics.

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