朝陽科技大學 095學年度第2學期教學大綱
Seminar of Financial Engineering(III) 財務工程(三)

當期課號	7027	Course Number	7027
授課教師		Instructor	
中文課名	財務工程(三)	Course Name	Seminar of Financial Engineering(III)
開課單位	財務金融系碩士班二A	Department	
修習別	選修	Required/Elective	Elective
學分數	2	Credits	2
課程目標	本課程爲研究群之「專題研究」課程，教師依研究領域專長分組，共同指導研究的學習方式，豐富師徒制的碩士班教學研究內涵；並逐步發展爲具學術特色之研究群。	Objectives	Faculty in the Department of Finance is grouped as several teams according their majors and research areas. The research team can provide the course of independent study on some specific issues that they are interested in.
教材	1. Applied Time Series Econometrics Luetkepohl, Helmut(Editor) 2. JMulti software	Teaching Materials	1. Applied Time Series Econometrics Luetkepohl, Helmut(Editor) 2. JMulti software
成績評量方式	使用Jmulti軟體分析財金時間序列資料，並據以撰寫一篇學期報告	Grading	Analyze financial time series with JMulti software and write a term paper
教師網頁			
教學內容	本課程會教同學如何應用時間序列方法分析財金時間序列資料。全部例子都使用Jmulti軟體完成。 教學內容包括VAR, VEC, SVAR, SVEC 及無母數時間序列模型。	Syllabus	This course will show you how to apply time series methods to analyze financial time series. All examples will be implemented using JMulti software. The topics include VAR, VEC, SVAR, SVEC and nonparametric time series modelling.

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