

Tamkang University Academic Year 102, 1st Semester Course Syllabus

Course Title	ECONOMETRICS (I)	Instructor	PEI-CHIEN LIN
Course Class	TLEXM1A MASTER'S PROGRAM, DEPARTMENT OF INDUSTRIAL ECONOMICS, 1A	Details	<ul style="list-style-type: none"> ◆ Required ◆ One Semester ◆ 2 Credits
D e p a r t m e n t a l t e a c h i n g o b j e c t i v e s			
Master program: To cultivate students to be a person with academic research abilities and industrial analytical techniques.			
D e p a r t m e n t a l c o r e c o m p e t e n c e s			
<ul style="list-style-type: none"> A. The ability of academic research in industrial economics. B. The ability of theoretical modeling and empirical applications. C. The ability of data collection and literature review. D. The ability of reading and writing papers in English. E. The ability of searching research topics. F. The ability of cooperating with advisors in writing academic research papers. G. With the required knowledge in pursuing Ph.D. program. H. The ability of independent research in advanced practical analyses and industrial policy-making. 			
Course Introduction	<p>Econometrics is based on the development of statistical method for estimating economic relationships, testing economic theories and evaluating government policy and business decision. In this course, I will introduce the structures (or types) of economic data first and then outline the appropriate methodologies to analyze them. The topics covered include multiple regression on cross-sectional data, regression on time series data, panel data models, instrumental variables estimation, simultaneous equation model, limited dependent variable models, and advanced time series topics.</p>		

The Relevance among Teaching Objectives, Objective Levels and Departmental core competences

I. Objective Levels (select applicable ones) :

- (i) Cognitive Domain : C1-Remembering, C2-Understanding, C3-Applying,
C4-Analyzing, C5-Evaluating, C6-Creating
- (ii) Psychomotor Domain : P1-Imitation, P2-Mechanism, P3-Independent Operation,
P4-Linked Operation, P5-Automation, P6-Origination
- (iii) Affective Domain : A1-Receiving, A2-Responding, A3-Valuing,
A4-Organizing, A5-Characterizing, A6-Implementing

II. The Relevance among Teaching Objectives, Objective Levels and Departmental core competences :

- (i) Determine the objective level(s) in any one of the three learning domains (cognitive, psychomotor, and affective) corresponding to the teaching objective. Each objective should correspond to the objective level(s) of ONLY ONE of the three domains.
- (ii) If more than one objective levels are applicable for each learning domain, select the highest one only. (For example, if the objective levels for Cognitive Domain include C3, C5, and C6, select C6 only and fill it in the boxes below. The same rule applies to Psychomotor Domain and Affective Domain.)
- (iii) Determine the Departmental core competences that correspond to each teaching objective. Each objective may correspond to one or more Departmental core competences at a time. (For example, if one objective corresponds to three Departmental core competences: A, AD, and BEF, list all of the three in the box.)

No.	Teaching Objectives	Relevance	
		Objective Levels	Departmental core competences
1	1 To establish students' knowledge in Econometrics.	C2	AC
2	2. To cultivate students' capability of theoretical reasoning and empirical modeling.	C3	ABCD
3	3. To assist students finding interesting research topics.	C4	EFH

Teaching Objectives, Teaching Methods and Assessment

No.	Teaching Objectives	Teaching Methods	Assessment
1	1 To establish students' knowledge in Econometrics.	Lecture, Discussion	Written test, Practicum, Participation
2	2. To cultivate students' capability of theoretical reasoning and empirical modeling.	Lecture, Discussion, Practicum	Written test, Practicum, Participation
3	3. To assist students finding interesting research topics.	Discussion, Practicum	Practicum, Participation

This course has been designed to cultivate the following essential qualities in TKU students

Essential Qualities of TKU Students	Description
◇ A global perspective	Helping students develop a broader perspective from which to understand international affairs and global development.
◆ Information literacy	Becoming adept at using information technology and learning the proper way to process information.
◆ A vision for the future	Understanding self-growth, social change, and technological development so as to gain the skills necessary to bring about one's future vision.
◇ Moral integrity	Learning how to interact with others, practicing empathy and caring for others, and constructing moral principles with which to solve ethical problems.
◆ Independent thinking	Encouraging students to keenly observe and seek out the source of their problems, and to think logically and critically.
◇ A cheerful attitude and healthy lifestyle	Raising an awareness of the fine balance between one's body and soul and the environment; helping students live a meaningful life.
◆ A spirit of teamwork and dedication	Improving one's ability to communicate and cooperate so as to integrate resources, collaborate with others, and solve problems.
◇ A sense of aesthetic appreciation	Equipping students with the ability to sense and appreciate aesthetic beauty, to express themselves clearly, and to enjoy the creative process.

Course Schedule

Week	Date	Subject/Topics	Note
1	102/09/16~ 102/09/22	Econometrics and Economic Data	
2	102/09/23~ 102/09/29	Multiple Regression (Estimation)	
3	102/09/30~ 102/10/06	Multiple Regression (Estimation)	Assignment 1
4	102/10/07~ 102/10/13	Multiple Regression (Inference)	
5	102/10/14~ 102/10/20	Multiple Regression (Inference and large sample test)	Assignment 2
6	102/10/21~ 102/10/27	In class homework presentation and discussion (1)	
7	102/10/28~ 102/11/03	Multiple Regression (further issues)	Assignment 3
8	102/11/04~ 102/11/10	Multiple Regression Analysis with Qualitative Information: Binary (or Dummy Variable)	
9	102/11/11~ 102/11/17	Multiple Regression Analysis with Qualitative Information: Binary (or Dummy Variable)	Assignment 4
10	102/11/18~ 102/11/24	In class homework presentation and discussion (2)	
11	102/11/25~ 102/12/01	Heteroskedasticity	
12	102/12/02~ 102/12/08	Heteroskedasticity/Autocorrelation	Assignment 5

13	102/12/09 ~ 102/12/15	Autocorrelation	
14	102/12/16 ~ 102/12/22	More on Specification and Data Issues	Assignment 6
15	102/12/23 ~ 102/12/29	In class homework presentation and discussion (3)	
16	102/12/30 ~ 103/01/05	National Holiday	
17	103/01/06 ~ 103/01/12	More on Specification and Data Issues	
18	103/01/13 ~ 103/01/19	Final Exam	
Requirement			
Teaching Facility	Computer, Projector		
Textbook(s)	1. Wooldridge, J. M., Introductory Econometrics: A Modern Approach, 5th ed. 2013.		
Reference(s)	2. Maddala, C. S., Introduction to Econometrics, 4rd ed. 2010.		
Number of Assignment(s)	6 (Filled in by assignment instructor only)		
Grading Policy	◆ Attendance : 10.0 % ◆ Mark of Usual : 60.0 % ◆ Midterm Exam : % ◆ Final Exam : 30.0 % ◆ Other < > : %		
Note	This syllabus may be uploaded at the website of Course Syllabus Management System at http://info.ais.tku.edu.tw/csp or through the link of Course Syllabus Upload posted on the home page of TKU Office of Academic Affairs at http://www.acad.tku.edu.tw/CS/main.php . ※ Unauthorized photocopying is illegal. Using original textbooks is advised. It is a crime to improperly photocopy others' publications.		