

## Tamkang University Academic Year 108, 1st Semester Course Syllabus

Course Title	ECONOMETRICS	Instructor	LIU, CHIA-HUA
Course Class	TLWXB3A BACHELOR'S PROGRAM IN GLOBAL FINANCIAL MANAGEMENT (ENGLISH-TAUGHT PROGRAM), 3A	Details	<ul style="list-style-type: none"> <li>◆ General Course</li> <li>◆ Required</li> <li>◆ One Semester</li> </ul>
Departmental Aim of Education			
<p>I. Learning and instanding international financial theory.</p> <p>II. Learn to plan the future.</p> <p>III. Enhance the ability of practical analysis.</p> <p>IV. Increase the team research ability.</p> <p>V. Master the international financial pulsation.</p> <p>VI. Cultivate morality and global civilization.</p>			
Subject Departmental core competences			
<p>A. The student to have a basic knowledge of international financial management theory and practice.(ratio:60.00)</p> <p>F. To obtain a basic ability to examine domestic and global financial situations.(ratio:40.00)</p>			
Subject Schoolwide essential virtues			
<p>1. A global perspective. (ratio:10.00)</p> <p>2. Information literacy. (ratio:20.00)</p> <p>5. Independent thinking. (ratio:60.00)</p> <p>7. A spirit of teamwork and dedication. (ratio:10.00)</p>			
Course Introduction	<p>This course introduces linear regression models for the analysis of economic phenomena, statistical properties of the models, and various methods of estimation and statistical inferences. It covers in depth the special features of various econometric models and economic data, and appropriate estimation and inference methods for each model.</p>		

**The correspondences between the course's instructional objectives and the cognitive, affective, and psychomotor objectives.**

Differentiate the various objective methods among the cognitive, affective and psychomotor domains of the course's instructional objectives.

I. Cognitive : Emphasis upon the study of various kinds of knowledge in the cognition of the course's veracity, conception, procedures, outcomes, etc.

II. Affective : Emphasis upon the study of various kinds of knowledge in the course's appeal, morals, attitude, conviction, values, etc.

III. Psychomotor: Emphasis upon the study of the course's physical activity and technical manipulation.

No.	Teaching Objectives	objective methods
1	i. Enhance students' understanding of econometrics concepts ii. Apply econometric theory to the analysis of economic data. iii. Provide a basic training for empirical researches for students' theses	Cognitive

The correspondences of teaching objectives : core competences, essential virtues, teaching methods, and assessment

No.	Core Competences	Essential Virtues	Teaching Methods	Assessment
1	AF	1257	Lecture, Discussion, Practicum, Imitation	Testing, Study Assignments, Discussion(including classroom and online), Practicum

**Course Schedule**

Week	Date	Course Contents	Note
1	108/09/09 ~ 108/09/15	Introduction to the Course; The nature of Econometrics and Economic Data	
2	108/09/16 ~ 108/09/22	Simple linear regression model	
3	108/09/23 ~ 108/09/29	Statistical properties of OLS estimators (Derivation)	
4	108/09/30 ~ 108/10/06	Statistical properties of OLS estimators (Derivation)	
5	108/10/07 ~ 108/10/13	Statistical properties of OLS estimators (Derivation)	
6	108/10/14 ~ 108/10/20	Multiple regression models-estimation	
7	108/10/21 ~ 108/10/27	Multiple regression models- inference (hypothesis)	
8	108/10/28 ~ 108/11/03	Multiple regression models- inference (hypothesis)	
9	108/11/04 ~ 108/11/10	Introduction to Stata & review for midterm exam	

10	108/11/11 ~ 108/11/17	Midterm Exam Week	
11	108/11/18 ~ 108/11/24	Return the graded exam, and discuss the answers and the weakness.	
12	108/11/25 ~ 108/12/01	Multiple regression models- inference (hypothesis)	
13	108/12/02 ~ 108/12/08	Multiple regression models-with binary explanatory variables	
14	108/12/09 ~ 108/12/15	Multiple regression models-with binary explanatory variables	
15	108/12/16 ~ 108/12/22	Heteroskedasticity and types of estimation bias	
16	108/12/23 ~ 108/12/29	Basic regression analysis with time series data	
17	108/12/30 ~ 109/01/05	Basic regression analysis with time series data & Review for final exam	
18	109/01/06 ~ 109/01/12	Final Exam Week (Date:109/1/3-109/1/9)	
Requirement			
Teaching Facility	Computer, Projector, Other (blackboard)		
Textbooks and Teaching Materials	Jeffrey M. Wooldridge, Introductory Econometrics: A Modern Approach, 7th edition		
References	Statistics for Business and Economics by David R. Anderson, Dennis J. Sweeney and Thomas A. Williams (ASW), South-Western College Publishing. 11th edition or any previous edition		
Number of Assignment(s)	(Filled in by assignment instructor only)		
Grading Policy	◆ Attendance : 15.0 %   ◆ Mark of Usual : 15.0 %   ◆ Midterm Exam : 30.0 % ◆ Final Exam : 40.0 % ◆ Other ( ) : %		
Note	This syllabus may be uploaded at the website of Course Syllabus Management System at <a href="http://info.ais.tku.edu.tw/csp">http://info.ais.tku.edu.tw/csp</a> or through the link of Course Syllabus Upload posted on the home page of TKU Office of Academic Affairs at <a href="http://www.acad.tku.edu.tw/CS/main.php">http://www.acad.tku.edu.tw/CS/main.php</a> . <b>※ Unauthorized photocopying is illegal. Using original textbooks is advised. It is a crime to improperly photocopy others' publications.</b>		