

## Tamkang University Academic Year 108, 2nd Semester Course Syllabus

Course Title	APPLIED ECONOMETRICS FOR FINANCE	Instructor	HUEIY-FEN WANG
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>◆ Selective</li> <li>◆ One Semester</li> </ul>
Departmental Aim of Education			
<ul style="list-style-type: none"> <li>I. Learning and instanding international financial theory.</li> <li>II. Learn to plan the future.</li> <li>III. Enhance the ability of practical analysis.</li> <li>IV. Increase the team research ability.</li> <li>V. Master the international financial pulsation.</li> <li>VI. Cultivate morality and global civilization.</li> </ul>			
Subject Departmental core competences			
<ul style="list-style-type: none"> <li>A. The student to have a basic knowledge of international financial management theory and practice.(ratio:50.00)</li> <li>F. To obtain a basic ability to examine domestic and global financial situations.(ratio:50.00)</li> </ul>			
Subject Schoolwide essential virtues			
<ul style="list-style-type: none"> <li>1. A global perspective. (ratio:20.00)</li> <li>2. Information literacy. (ratio:30.00)</li> <li>3. A vision for the future. (ratio:10.00)</li> <li>5. Independent thinking. (ratio:30.00)</li> <li>8. A sense of aesthetic appreciation. (ratio:10.00)</li> </ul>			

<b>Course Introduction</b>	<p>The course has the following objects:</p> <p>(i) introduce alternative sources of financial and economic data, and manipulate the data collected.</p> <p>(ii) use the econometric method and apply the data to analyze relevant financial and economic topics.</p> <p>All estimations are carried out by the current popular Stata software.</p>
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**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	Enhance the ability of practical analysis.	Cognitive

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

No.	Core Competences	Essential Virtues	Teaching Methods	Assessment
1	AF	12358	Lecture	Testing

**Course Schedule**

Week	Date	Course Contents	Note
1	109/03/02 ~ 109/03/08	Introduction to this course	
2	109/03/09 ~ 109/03/15	Introduction to Stata (from Tamkang SoftCloud)	
3	109/03/16 ~ 109/03/22	Data sources (WDI)	
4	109/03/23 ~ 109/03/29	Merge data	
5	109/03/30 ~ 109/04/05	wbopendata	
6	109/04/06 ~ 109/04/12	Data import in Stata	

7	109/04/13 ~ 109/04/19	Data manipulation	
8	109/04/20 ~ 109/04/26	Mid-term exam with computer in the computer lab.	
9	109/04/27 ~ 109/05/03	Midterm Exam Week	
10	109/05/04 ~ 109/05/10	Simple linear regression model - estimation in Stata	
11	109/05/11 ~ 109/05/17	Simple linear regression model - inference in Stata	
12	109/05/18 ~ 109/05/24	Indicator variables	
13	109/05/25 ~ 109/05/31	Quadratic regression	
14	109/06/01 ~ 109/06/07	Interaction effects	
15	109/06/08 ~ 109/06/14	Incorporating Nonlinearities with Logarithm	
16	109/06/15 ~ 109/06/21	Final exam with computer in computer lab.	
17	109/06/22 ~ 109/06/28	Final Exam Week (Date:109/6/18-109/6/24)	
18	109/06/29 ~ 109/07/05	Supplementary teaching	
Requirement			
Teaching Facility	Computer, Projector		
Textbooks and Teaching Materials			
References	Jeffrey M. Wooldridge, Introductory Econometrics: A Modern Approach, 6th edition William E. Griffiths and Guay C. Lim, Principles of Econometrics, 4th edition		
Number of Assignment(s)	2 (Filled in by assignment instructor only)		
Grading Policy	◆ Attendance : 10.0 %   ◆ Mark of Usual : 20.0 %   ◆ Midterm Exam : 35.0 % ◆ Final Exam : 35.0 % ◆ 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>		