

Tamkang University Academic Year 109, 2nd Semester Course Syllabus

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| 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"> ◆ General Course ◆ Selective ◆ One Semester |
| Relevance to SDGs | SDG8 Decent work and economic growth | | |
| Departmental Aim of Education | | | |
| <ul style="list-style-type: none"> I. Learning and instanding international financial theory. II. Learn to plan the future. III. Enhance the ability of practical analysis. IV. Increase the team research ability. V. Master the international financial pulsation. VI. Cultivate morality and global civilization. | | | |
| Subject Departmental core competences | | | |
| <ul style="list-style-type: none"> A. The student to have a basic knowledge of international financial management theory and practice.(ratio:50.00) F. To obtain a basic ability to examine domestic and global financial situations.(ratio:50.00) | | | |
| Subject Schoolwide essential virtues | | | |
| <ul style="list-style-type: none"> 1. A global perspective. (ratio:20.00) 2. Information literacy. (ratio:30.00) 3. A vision for the future. (ratio:10.00) 5. Independent thinking. (ratio:30.00) 8. A sense of aesthetic appreciation. (ratio:10.00) | | | |

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| Course Introduction | <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 | Introduce alternative sources of financial and economic data, and manipulate the data collected. Use the econometric method and apply the data to analyze relevant financial and economic topics. | 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 | 110/02/22 ~ 110/02/28 | Introduction to this course | |
| 2 | 110/03/01 ~ 110/03/07 | No class | |
| 3 | 110/03/08 ~ 110/03/14 | Introduction to Stata (from Tamkang SoftCloud) | |
| 4 | 110/03/15 ~ 110/03/21 | Data sources (WDI) | |
| 5 | 110/03/22 ~ 110/03/28 | Merge data | |

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| 6 | 110/03/29 ~ 110/04/04 | wbopendata | |
| 7 | 110/04/05 ~ 110/04/11 | No class | |
| 8 | 110/04/12 ~ 110/04/18 | Data import in Stata | |
| 9 | 110/04/19 ~ 110/04/25 | Midterm exam with computer in computer lab. | |
| 10 | 110/04/26 ~ 110/05/02 | Midterm Exam Week | |
| 11 | 110/05/03 ~ 110/05/09 | Simple linear regression model - estimation in Stata | |
| 12 | 110/05/10 ~ 110/05/16 | Simple linear regression model - inference in Stata | |
| 13 | 110/05/17 ~ 110/05/23 | Indicator variables | |
| 14 | 110/05/24 ~ 110/05/30 | Quadratic regression | |
| 15 | 110/05/31 ~ 110/06/06 | Interaction effects | |
| 16 | 110/06/07 ~ 110/06/13 | Final exam with computer in computer lab. | |
| 17 | 110/06/14 ~ 110/06/20 | No class | |
| 18 | 110/06/21 ~ 110/06/27 | Final Exam Week | |
| Requirement | | | |
| Teaching Facility | Computer | | |
| Textbooks and Teaching Materials | | | |
| References | 1. Jeffrey M. Wooldridge, Introductory Econometrics: A Modern Approach, 6th edition 2. 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 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. | | |