

Tamkang University Academic Year 110, 2nd Semester Course Syllabus

Course Title	MACROECONOMIC DATA ANALYSIS	Instructor	PEI-CHIEN LIN
Course Class	TLEXM1A MASTER'S PROGRAM, DEPARTMENT OF INDUSTRIAL ECONOMICS, 1A	Details	<ul style="list-style-type: none"> ◆ General Course ◆ Selective ◆ One Semester
Relevance to SDGs	SDG4 Quality education SDG8 Decent work and economic growth SDG16 Peace, justice and strong institutions SDG17 Partnerships for the goals		
Departmental Aim of Education			
I. Training up students to establish the specialized knowledge in industrial economics. II. Training up students to strengthen the diversity of knowledge in learning. III. Training up students with the ability in researches. IV. Training up students with the self-cultivation in moral character. V. Training up students with the macroscopic vision in globalization. VI. Training up students with the leadership in industrial development.			
Subject Departmental core competences			
C. With the ability of data collection and literature review.(ratio:50.00) D. With the ability of searching research topics.(ratio:50.00)			
Subject Schoolwide essential virtues			
1. A global perspective. (ratio:20.00) 2. Information literacy. (ratio:40.00) 3. A vision for the future. (ratio:10.00) 5. Independent thinking. (ratio:30.00)			

Course Introduction	This course will introduce macroeconomic issues, data and the appropriate empirical models to analyze them. There are four focuses of this class: (1) empirical analysis of long-run economic growth; (2) empirical investigation of short-run economic fluctuations; (3) time series models for macroeconomic data; (4) the assessment of the effect of macroeconomic policies.
---------------------	----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------

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	1. To let students learn about the macroeconomic issues, data, and empirical models.	Cognitive
2	2. To let student to perform empirical analysis of macroeconomic data	Psychomotor

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

No.	Core Competences	Essential Virtues	Teaching Methods	Assessment
1	C	1235	Lecture, Discussion, Practicum	Study Assignments, Discussion(including classroom and online), Report(including oral and written)
2	D	1235	Lecture, Discussion, Practicum	Testing, Discussion(including classroom and online), Practicum, Report(including oral and written)

Course Schedule

Week	Date	Course Contents	Note

1	111/02/21 ~ 111/02/25	Introduction of macroeconomic issues and data	
2	111/02/28 ~ 111/03/04	Technological progress and growth accounting	
3	111/03/07 ~ 111/03/11	Empirical implication of Solow-Swan Model (Convergence)	
4	111/03/14 ~ 111/03/18	The Solow-Swan model with human capital	
5	111/03/21 ~ 111/03/25	Homework presentation (I) – growth accounting	
6	111/03/28 ~ 111/04/01	Some facts about business cycles (I)	
7	111/04/04 ~ 111/04/08	Some facts about business cycles (II)	
8	111/04/11 ~ 111/04/15	Measuring and decomposing the output gap	
9	111/04/18 ~ 111/04/22	Financial development and economic activities	
10	111/04/25 ~ 111/04/29	Homework presentation (II) – HP filter	
11	111/05/02 ~ 111/05/06	Co-integration tests	
12	111/05/09 ~ 111/05/13	VAR and VECM models	
13	111/05/16 ~ 111/05/20	Homework presentation (III) – time series analysis	
14	111/05/23 ~ 111/05/27	Policy evaluation (I) - difference in difference model	
15	111/05/30 ~ 111/06/03	Policy evaluation (II) - synthetic control method	
16	111/06/06 ~ 111/06/10	Policy evaluation (III) - propensity score matching method	
17	111/06/13 ~ 111/06/17	Term paper presentation	
18	111/06/20 ~ 111/06/24	Term paper presentation	
Requirement			
Teaching Facility		Computer, Projector	
Textbooks and Teaching Materials		1. Barro, R. J., and Sala-i-Martin, X. (2003), Economic Growth, 2. Sorensen, P. B. and Whitta-Jacobsen, H. J. (2011) Introducing Advanced Macroeconomics	
References		1. Ender W. Applied Econometric Time Series Analysis 2. Assigned papers	

Number of Assignment(s)	(Filled in by assignment instructor only)
Grading Policy	<p>◆ Attendance : 10.0 % ◆ Mark of Usual : 60.0 % ◆ Midterm Exam : %</p> <p>◆ Final Exam : %</p> <p>◆ Other 〈期末報告〉 : 30.0 %</p>
Note	<p>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.</p> <p>※ Unauthorized photocopying is illegal. Using original textbooks is advised. It is a crime to improperly photocopy others' publications.</p>