

Tamkang University Academic Year 112, 2nd Semester Course Syllabus

Course Title	APPLIED ECONOMETRICS FOR FINANCE	Instructor	MANGAL, TRICIA KAREN VERNESSA
Course Class	TLBAB3A DEPARTMENT OF BANKING AND FINANCE DIVISION OF GLOBAL FINANCIAL MANAGEMENT (ENGLISH-TAUGHT PROGRAM),	Details	<ul style="list-style-type: none"> ◆ General Course ◆ Selective ◆ One Semester
Relevance to SDGs	3A SDG4 Quality education 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:20.00) B. To have a good grounding of relevant financial laws.(ratio:10.00) C. To understand the basic moral principles within the international financial industry. (ratio:20.00) D. To have a global perspective of the subject and a basic command of foreign language abilities.(ratio:20.00) E. To obtain international professional qualifications that will aid their future career. (ratio:25.00) F. To obtain a basic ability to examine domestic and global financial situations.(ratio:5.00) 			
Subject Schoolwide essential virtues			
<ul style="list-style-type: none"> 1. A global perspective. (ratio:10.00) 2. Information literacy. (ratio:25.00) 3. A vision for the future. (ratio:5.00) 			

4. Moral integrity. (ratio:5.00)
5. Independent thinking. (ratio:30.00)
6. A cheerful attitude and healthy lifestyle. (ratio:5.00)
7. A spirit of teamwork and dedication. (ratio:15.00)
8. A sense of aesthetic appreciation. (ratio:5.00)

Course Introduction

In this course, you will receive an introduction to Stata and its various uses in modern data analysis. You will learn about the wide variety of options that Stata provides you in exploring, manipulating, visualizing and modelling complex types of data.

You will also be taught how to conduct various analysis using Excel. Some of the analysis techniques taught using Stata will be briefly taught using Excel. The aim here is to demonstrate how data analysis can be conducted using different software.

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 understanding of practical application and interpretation of commonly used techniques without resorting to deep theory or equations.	Cognitive

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

No.	Core Competences	Essential Virtues	Teaching Methods	Assessment
1	ABCDEF	12345678	Lecture, Discussion	Study Assignments, Report(including oral and written), Activity Participation

Course Schedule

Week	Date	Course Contents	Note

1	113/02/19 ~ 113/02/25	Course Introduction	
2	113/02/26 ~ 113/03/03	Introduction to Stata and data sources	
3	113/03/04 ~ 113/03/10	Exploring Data	
4	113/03/11 ~ 113/03/17	Manipulating Data	
5	113/03/18 ~ 113/03/24	Visualizing Data	
6	113/03/25 ~ 113/03/31	Linear Regression I	
7	113/04/01 ~ 113/04/07	Spring Break	
8	113/04/08 ~ 113/04/14	Review and Question Distribution for the Midterm	
9	113/04/15 ~ 113/04/21	Midterm Exam Week	
10	113/04/22 ~ 113/04/28	Linear Regression II	
11	113/04/29 ~ 113/05/05	Business Analysis techniques using Excel (Correlation, Time Series and Regression Analysis)	
12	113/05/06 ~ 113/05/12	Panel data analysis I	
13	113/05/13 ~ 113/05/19	Panel data analysis II	
14	113/05/20 ~ 113/05/26	Review Week	
15	113/05/27 ~ 113/06/02	Final Presentations	
16	113/06/03 ~ 113/06/09	Final Presentations	
17	113/06/10 ~ 113/06/16	Final Exam Week (Date:113/6/11-113/6/17)	
18	113/06/17 ~ 113/06/23	Flex week, learning activities should be arranged.	
Key capabilities	Problem solving		
Interdisciplinary			
Distinctive teaching			

Course Content	Logical Thinking
Requirement	Weekly in-class assignments will be given and should be submitted in the 3rd hour. You must have some knowledge about Econometrics.
Textbooks and Teaching Materials	Self-made teaching materials:Presentations
References	Jeffrey M. Wooldridge, Introductory Econometrics: A Modern Approach, 7th edition
Grading Policy	◆ Attendance : 15.0 % ◆ Mark of Usual : % ◆ Midterm Exam : 30.0 % ◆ Final Exam : 35.0 % ◆ Other 〈 In class assignments 〉 : 20.0 %
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.