

淡江大學九十八學年度第一學期課程教學計劃表

科目中文名稱：高等計量經濟學

授課老師：李命志

教材課本：

Econometric Analysis, by William H. Greene, 6/E, (2008, Prentice)

<http://pages.stern.nyu.edu/~wgreene/>

參考書籍：

Time Series Analysis, by James D. Hamilton, (1994, Princeton)

Applied Econometric Time-Series, by Walter Enders, (2004, Wiley)

Introduction to the Theory and Practice of Econometrics, Judge et al, (1982, Wiley)

The Theory and Practice of Econometrics, Judge, Griffiths, Hill, Lutkepohl, and Lee

RATS Handbook for Econometric Time Series, by Walter Enders, (1996, Wiley)

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Office Hours: 星期一、星期二 15:10 ~ 17:00 or by appointment。

教學內容及進度

- | | |
|--------------------------------|---|
| 1. Basics Concepts: Regression | 2. Optimization and Nonlinear Regression Models |
| 3. Bootstrap | 4. Monte Carlo Simulation |
| 5. Markov Switching Model | 6. Limited Dependent Variable Models |
| 7. Wiener Process | 8. Hedge |

授課方式：課堂講授

教學設備：電腦

投影機

成績考核方式：作業

20 %

報告

10 %

期中考

35 %

期末考

35 %

* 依據本校學則第三十八條規定，曠課一小時，作缺課二小時論，學生所修習之科目缺課時數達全學期授課時數三分之一，該科學期成績以零分計算。