Fall 2009 應用高等計量經濟學 (產經博二) (週三, 6pm-9pm)

Course Outline:

1. Probit 與 Logit 模型
2. 應變數受限制的迴歸分析
3. 縱橫資料模型 (panel data models)
4. 最大概似估計法 (maximum likelihood estimation): 隨機邊界法 (stochastic frontier approach) 之應用
5. 無母數迴歸分析 (nonparametric regression analysis): 半母數迴歸分析 (semi-parametric regression analysis)
6. 定態時間數列分析 (stationary time series analysis)
7. 非定態時間數列分析 (non-stationary time series analysis)
8. 一般化動差法 (generalized method of moments)
9. Systems of Regression Equations
10. Simultaneous Equation Models

Grading:

1. Homeworks 50%
2. Term Paper 50%

Textbook:

1. 黃台心 (2005)，計量經濟學，雙葉書廊，台北。
2. Greene, W. (2008), Econometric Analysis, Prentice Hall, 第六版，雙葉書廊代理，台北。

References:

1. Johnston, J. and J. DiNardo (1997), Econometric Methods, fourth edition, McGraw-Hill, 雙葉書廊代理，台北。
2. Wooldridge, J. (2000), Introductory Econometrics: A Modern Approach, 新月圖書公司代理。
3. Matyas, L. (1999), Generalized Method of Moments Estimation, Cambridge University Press, Cambridge, U.K.
4. Yatchew, A. (2003), Semiparametric Regression for the Applied Econometrician, Cambridge University Press, Cambridge, UK.
5. Hsiao, C. (2003), Analysis of Panel Data, 2nd Edition, Cambridge University Press, Cambridge, UK.