97-1 Preliminary Syllabus, Da-Yeh Univ

Information			
Title	計量經濟學	Serial No. / ID	1557 / FBM3003
Dept.	財務金融學系	School System / Class	大學日間部3年1班
Lecturer	林福來	Full or Part-time	專任
Required / Credit	Required / 3	Graduate Class	NO
Time / Place	(二)3 / B207 (三)34 / B207	Language	Chinese

Introduction

This course provides an introduction to econometric methods including classical linear regression model as well as variations where ideal conditions are not met and classical linear regression is not
appropriate. For each topic, the class starts with examples, basic theories and methods, and then moves to empirical applications.
So our goal of this class is that students not only understand sufficient econometric theory
to move to the next level for more advanced topics, but also are able to analyze real economic data through hands-on experience. We will use Datastream or other vendors as a source for financial data, and EViews software to build econometric models.

Outline

Part I Reviews of statistical inference
Part II The Simple Linear Regression Model
Part III The Multiple Regression Model

Prerequisite

Calculus and Statistics