

管院碩士班(含碩專班)課程大綱

MS/MA Program Syllabus

系所 Department	國際財管 IMF	必選修 compulsory/elective	必修 Compulsory
課程名稱 Course title	計量經濟 Econometrics	學分數 Credit(s)	3
課號 Course Code	5355409	全英文授課 English Taught (EMI)	是(Yes)
學年/學期 academic year/Semester	114-1 學期 Fall semester 2025	上課地點 Classroom	College of Management 103
講授教師 Instructor	鄧氏霞妝 Thi-Ha-Trang Dang (Lucy)	上課時間 Time	9:10am – 12:00pm Tuesday
教師辦公室&諮詢時間 Instructor office & office hour	College of Management 502 Tuesday 4:10 pm – 5:00 pm By appointment	教師聯絡資訊 Instructor Contact	Phone:05-2720411 ext 34138 Email: lucydang@ccu.edu.tw
助教 Teaching Assistant		助教 聯絡資訊 TA contact	Email:
先修課程 Pre-requisite courses	Statistics 統計學		
學習目標 Learning Objective	By the end of this course, students are expected to have a general understanding of key econometric concepts commonly applied in empirical research. Students will be able to formulate basic econometric models to address practical questions in business or economics, conduct simple regression analyses, and interpret results with a focus on clarity and relevance. The course also helps students recognize common issues related to model assumptions and encourages them to think about possible solutions. Students will develop applied skills in using econometric techniques and learn to present research ideas and findings in a clear and structured manner.		
課程概述 Course Descriptions	This course introduces graduate students to key econometric methods widely applied in empirical research across business, economics, and finance. Topics include regression analysis, model diagnostics, dummy variables, heteroskedasticity, time series, and panel data techniques. The course emphasizes both conceptual understanding and practical skills in applying these methods to real-world data. In addition to lectures, students will engage in quizzes, homework assignments, in-class and group discussions, and a midterm exam to reinforce key concepts. A research-based project provides students with the opportunity to apply econometric methods to investigate a specific empirical question using real data. By the end of the course, students will be able to independently design and conduct basic econometric analyses suitable for academic and professional research contexts. To		

	accommodate different learning speeds, the instructor may adjust the pace and content as needed to support student comprehension and progress. 本課程旨在介紹研究生在商業、經濟與財務領域中廣泛應用的計量經濟學方法。課程內容涵蓋迴歸分析、模型診斷、虛擬變數、異質變異性、時間序列及縱橫資料等技術。課程強調理論概念的理解與實務應用，幫助學生將所學方法應用於真實資料的分析中。除了講授課程外，學生還將參與小測驗、作業、課堂及小組討論，以及期中考試，以鞏固所學概念。課程也設計有研究導向的專題計畫，提供學生實際運用計量經濟方法分析特定實證問題的機會。課程結束後，學生將具備獨立設計並執行基礎計量分析的能力，適用於學術研究或專業應用情境。為配合學生的學習進度與理解狀況，教師將視班級整體表現適時調整授課內容與進度。			
對應 AOL 職能素養(AOL Competency)				
職能素養 2(Competency 2): 創新思考 Creative Thinking			職能素養 3(Competency 3): 問題解決能力 Problem Solving Skills	
課程類別 Course Attributes	☐ 人文關懷課程(Humanities Caring) ☐ 競賽專題課程(Competition) ☐ 問題導向課程(Problem-solving) ☐ 專題導向課程(Project-based) ☐ 實作課程(Practice-based) ☐ 總整課程(Capstone)			
教材編選 Teaching materials	☐ 自製簡報(self-made PPTs) ☐ 課程講義(Teaching Notes) ☐ 自編教科書(self-made textbooks) ☐ 教學程式(programming) ☐ 自製教學影片(self-made video) ☐ 其他(Others)			
教學資源 Teaching Resources	☐ 課程網站(Website) ☐ 實習網站(Intern Web) ☐ 教材電子檔供下載(Downloadable Files)			
教科書/參考書 Textbooks/References	Wooldridge, Jeffrey. (2025). <i>Introductory econometrics: A modern approach</i> . 8th ed., Cengage Learning.			
評量方式(請填百分比) Assessment	課堂參與 Participation	15%	個案討論 Case study	%
	作業 Homework	20%	專題 Project	30%
	小考 Quiz	15%	其他 1 other ()	%
	期中考 Midterm	20%	其他 2 other ()	%
	期末考 Final	%	其他 3 other ()	%
	報告 Presentation	%	其他 4 other ()	%
其他說明 Other description	Participation (15%) ● Active participation and discussion are essential components of this course. ● Active participation is essential. Attendance is recorded each week. One absence is permitted without penalty. For additional absences, 50% credit is given if prior notice is provided; otherwise, the session counts as zero. Students absent for over one-third of classes may fail unless valid documentation of extraordinary circumstances is provided. ● Proxy attendance is strictly prohibited and will result in course failure.			

- Attendance alone does not constitute participation. Students are expected to actively engage by answering questions, contributing to discussions, and asking thoughtful questions. Each instance of engagement will be observed and counted toward the participation grade. To ensure the best level of engagement, phone use during class is allowed only for activities directly related to the course.
- Homework (20%)**
- Weekly homework will reinforce key concepts and ensure continuous progress. All homework must be typed and submitted in PDF format via eCourse2. File naming must follow this format: *Homework number and topic _ Student Name _ Student ID* (e.g., *H1 Article summary_John Smith_0123456789*). The student's name and ID number are on the first page. A portion of the homework grade will be assigned for formatting, naming, submission compliance, and clarity of writing. Homework is due by 23:59 on the Monday following the assignment date. *Late submissions incur a 50% penalty.* No makeup homework or assignment will be granted to compensate for late submissions.
- Quiz (15%)**
- A short quiz will be given in each class to review key concepts and assess understanding. No make-up quizzes will be provided unless supported by an officially documented emergency.
- Midterm (20%)**
- The midterm exam is an open-book, *no-internet* written test. It evaluates students' conceptual understanding, ability to interpret regression results, explain key econometric principles, and apply basic calculations. The exam emphasizes reasoning and clear explanation over memorization. There will be no make-up exam unless there is documented evidence of extraordinary circumstances. Students are required to attend the midterm on the scheduled date. If granted, a make-up exam may be more difficult and in a different format.
- Projects (30%)**
- Students will complete one semester-long research project that integrates data collection, empirical analysis, and formal proposal writing. Depending on class size, the project may be completed individually or in groups.
 - The project will require students to work with secondary databases to gather real-world data, construct variables, and perform econometric analysis. Its evaluation includes a written report and an oral presentation. Students are expected to begin early and make steady progress throughout the semester. Projects rushed near the end typically do not meet academic expectations. Students are encouraged to seek guidance and ask questions before week 12.

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| | <ul style="list-style-type: none"> ● A 15-minute in-class presentation for the project will be followed by a 10-minute Q&A session in Week 16 (12/24). Slides must be well-organized, visually clear, and submitted via eCourse2 by 11:59 p.m. on December 30, 2025, in PDF or PowerPoint format with the following file name: <i>Project Presentation_Student Name_Student ID</i> or <i>Project Presentation_Group number_Student names (e.g., Project Presentation_John Smith_0123456789</i> or <i>Project Presentation_Group 1_John and May)</i>. The student's name and ID number must also appear on the first page of the document. Slides submitted late will receive a 50% deduction. No make-up presentations will be provided. ● In addition to the presentation, students must submit a written report, which is due by 11:59 p.m. on December 30, 2025. <i>Late submissions incur a 50% penalty.</i> The written report must include an Introduction, Literature Review, Methodology, and Results sections. A References section is also required, with at least 15 sources, including a minimum of three published between 2020 and 2025, and at least three-quarters of the sources sourced from academic journals. Submissions must be in PDF format and submitted via eCourse2, named using the following format: <i>Project_Student Name_Student ID</i>. A portion of the grade will be assigned for formatting, naming, submission compliance, and clarity of writing. |
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課程規劃表 Course Schedule

週次 Week	日期 Date	內容 Description	教材章節 Textbook	其他說明 Remark
1.	09/09	Course Review	Chapter 1	
2.	09/16	Thesis Format and Research Procedures	Lecture Note	
3.	09/23	Thesis Format and Research Procedures	Lecture Note	
4.	09/30	Variable Types and Empirical Methodology	Lecture Note	
5.	10/07	Regression Basic Concepts	Chapters 2 & 3	
6.	10/14	Hypothesis Testing	Chapters 4 & 5	
7.	10/21	Hypothesis Testing	Chapter 6	
8.	10/28	Qualitative Independent and Dependent Variables	Chapter 7	
9.	11/04	Midterm	Week 1~8	
10.	11/11	Heteroskedasticity	Chapter 8	
11.	11/18	Model Specification and Data Issues	Chapter 9	
12.	11/25	Time Series Data	Chapter 10	
13.	12/02	Time Series Data	Chapters 11 & 12	
14.	12/09	Panel Data	Chapter 13	
15.	12/16	Panel Data	Chapter 14	
16.	12/23	Final term project presentation		
17.	12/30	Final term project report submission Self-study flexible week		

NOTE: The course schedule and activities are subject to change based on students' learning progress.