# Econometrics II (Spring 2026)

Instructor: Dr. Hung-pin Lai
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Office Hours: Tuesday 2:00 PM-4:00 PM 333R

## Objective:

This course introduces the econometric analysis of conditional models and applications of the models. The lecture will focus on discussion of empirical econometric issues and methods. Students will also learn how to use STATA to conduct the empirical analysis.

## Grading:

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|---|---|
| Attendance | 15% |
| Homework | 60% |
| Report (in class presentation on 6/9; Group) | 25% |
| Total | 100% |

*For the teamwork, you should provide a list for each person's contribution.

## Course Materials:

Wooldridge, Jeffrey M. (2020), Introductory Econometrics: A Modern Approach, 7ed. (華泰代理)

## Course Requirements:

The direct course requirements are straightforward. You must (1) take exams, (2) do homework or report assignments and turn them in on time.

**Topics Covered:**

1. Multiple Regression Analysis with Qualitative Information
2. Heteroscedastic
3. More on Specification and Data Issues
4. Regression Analysis: The Problem of Inference
5. Further Issues in Using OLS with Time Series Data
6. Serial Correlation and Heteroscedasticity in Time Series Regression

**作業與報告繳交注意事項:**

1. 本學期共有六次作業與一份期末報告，每次作業佔學期成績的 10%，期末報告佔 25%
2. 請務必依照公告時間準時交件，遲交上傳的作業/報告不計分
3. 繳交網址: https://forms.gle/PbavHGXVw7MLAw5M9