

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 5406887	全英文授課 English Taught (EMI)	是(Yes)
學年/學期 academic year/Semester	115-1 學期 Fall semester 2026	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	13:10 – 16:00 Monday
教師辦公室&諮詢時間 Instructor office & office hour	College of Management 502 Monday 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	Imtiaz Ahmad	助教 聯絡資訊 TA contact	Email: ahmadimtiaz67@gmail.com
先修課程 Pre-requisite courses	Statistics 統計學		
學習目標 Learning Objective	This course equips students with the knowledge and skills needed to conduct independent empirical research and apply econometric methods in academic and professional contexts. By the end of the course, students will be able to formulate research questions and hypotheses, select and apply appropriate econometric methods, analyze and interpret real-world data, identify and address common econometric problems, and communicate empirical findings effectively. Through these activities, students will also strengthen their data literacy, quantitative problem-solving, evidence-based decision-making, and professional communication skills.		
課程概述 Course Descriptions	This course introduces graduate students to the fundamentals of research design and applied econometrics. The first part covers thesis structure, research questions, hypothesis development, and the basic research process. The second part focuses on econometric methods, including linear regression, hypothesis testing, functional forms, dummy variables, multicollinearity, heteroscedasticity, autocorrelation, and related model diagnostics. Throughout the semester, students work with real-world data and apply econometric techniques through exercises, discussions, and a semester-long empirical research project. The project integrates data collection, variable construction, econometric analysis, written reporting, and oral presentation. Lectures, quizzes, discussions, examinations, and project-based learning reinforce both conceptual understanding and practical application.		

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	Gujarati, Damodar N. (2025). <i>Essentials of Econometrics</i> . 5th ed., SAGE Publishing.			
評量方式(請填百分比) Assessment	課堂參與 Participation	20%	個案討論 Case study	%
	作業 Homework	%	專題 Project	20%
	小考 Quiz	20%	其他 1 other ()	%
	期中考 Midterm	20%	其他 2 other ()	%
	期末考 Final	20%	其他 3 other ()	%
	報告 Presentation	%	其他 4 other ()	%
其他說明 Other description	Participation (20%) The participation score includes attendance (30%) and class participation (70%). - Attendance is recorded each week. Arriving late or leaving early will count as 0.8 of a full attendance point for that session, rather than a full point. One absence is permitted without penalty. For additional absences, you receive 50% credit if you provide prior notice; otherwise, the session counts as zero. Per university regulations, students absent for more than one-third of all classes may fail unless they provide valid documentation of extraordinary circumstances. Proxy attendance is strictly prohibited and will result in course failure. - Active participation is essential for this course. Students are expected to actively engage by answering questions, contributing to discussions, and asking thoughtful questions. In-class homework corrections will count toward participation. Each instance of engagement will be observed and counted toward the participation grade. To support strong engagement, phone use during class is allowed only for activities directly related to the course. Homework (ungraded) - Homework exercises will be assigned periodically alongside major topics covered in class. Completing homework is each student's own responsibility. Homework will not be collected or graded, but working through it			

consistently is strongly recommended to stay on pace with the course material and to be adequately prepared for quizzes and exams.

Quiz (20%)

- 4 short quizzes will be given in class sessions covering new technical content or to review key concepts and assess understanding. No make-up quizzes will be provided unless supported by an officially documented emergency; since no make-up session is offered, missing a quiz for any other reason (including personal absence) will result in a score of zero for that quiz. Students should plan their personal schedules in advance to avoid conflicts with quiz dates.

Midterm (20%) and Final Exam (20%)

- The two exams are open-book, no-internet written tests. They evaluate students' conceptual understanding, ability to interpret regression results, explain key econometric principles, and apply basic calculations. The exams emphasize reasoning and clear explanation over memorization. No make-up exam will be offered unless documented evidence shows extraordinary circumstances. Students must attend the midterm on the scheduled date. If granted, a make-up exam may be more difficult and in a different format.

Projects (20%)

- Students will complete one semester-long applied research project that integrates research question development, data collection, variable construction, econometric analysis, and formal research writing. Depending on class size, students may complete the project individually or in groups.
- The project requires students to work with secondary databases and real-world data to investigate a specific empirical question. Students are expected to select appropriate data and variables, apply suitable econometric methods, interpret the results, and draw evidence-based conclusions. The project strengthens students' data literacy, quantitative problem-solving, evidence-based decision-making, and professional communication skills.
- In Week 15 (12/14), students will present their projects in the Final Empirical Project Learning Outcome Presentation (期末學習成果發表). Each presentation will be approximately 15 minutes, followed by a 10-minute Q&A session. Projects will be evaluated based on the quality and relevance of the research question, data and variable construction, appropriate application of econometric methods, interpretation of results, evidence-based conclusions, and presentation performance. Outstanding projects will be ranked based on the evaluation results, and the top-performing projects may be nominated for the Course Student Learning Outcome Presentation Awards.
- Presentation slides must be well-organized and visually clear and submitted via eCourse2 by 11:59 p.m. on December 10, 2026, in PDF or PowerPoint format with the required file name: *Project Presentation_Student*

	<i>Name_Student ID</i> (for individual project) or <i>Project Presentation_Group number_Student names</i> (for group project) (e.g., <i>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. Late submissions will receive an 80% deduction. No make-up presentation will be provided. • In addition to the presentation, students must submit a written report by 11:59 p.m. on December 28, 2026. The report must include an Introduction, Literature Review, Methodology, Results, and References sections. Include at least 15 references, including at least three published between 2020 and 2026, with at least three-quarters drawn 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.
--	--

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.	09/07	Course Overview	Chapter 1	Homework 1
2.	09/14	Research I- Thesis structure	Lecture Note	
3.	09/21	Research II- Research question	Lecture Note	Quiz 1 Homework 2
4.	09/28	Holiday (Tutor session, project topic)		Self-review and project work week
5.	10/05	Basic Linear Regression	Chapter 2	Quiz 2 Homework 3
6.	10/12	Hypothesis Testing I	Chapter 3	
7.	10/19	Hypothesis Testing II	Chapter 4	Quiz 3 Homework 4
8.	10/26	Holiday (Tutor session, data collection)		Self-review and project work week
9.	11/02	Midterm	Week 1~8	
10.	11/09	Functional Forms of Regression Models	Chapter 5	
11.	11/16	Qualitative or Dummy Variable Regression Models	Chapter 6	Quiz 4 Homework 5
12.	11/23	Multicollinearity	Chapter 8	Homework 6
13.	11/30	Heteroscedasticity	Chapter 9	Quiz 5 Homework 7
14.	12/07	Autocorrelation	Chapter 10	Homework 8
15.	12/14	Final empirical project learning outcome presentation and evaluation		Submission due at 23:59 on 12/12
16.	12/21	Final exam	Week 10~15	
17.	12/28	Final empirical project report submission		Submission due at 23:59 on 12/28
18.	1/4	Flexible study week		

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