

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		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	This course is designed to equip students with the knowledge and skills needed to conduct independent research and apply econometric methods in practice. Students will gain an understanding of thesis structure and research procedures, including how to frame research questions, develop hypotheses, and present findings effectively. In addition, they will learn key econometric concepts and techniques, from basic regression models to advanced methods such as time-series and panel data analysis. Emphasis is placed on both conceptual understanding and practical application, enabling students to analyze real-world data, address common econometric issues, and communicate research outcomes with clarity and relevance.		
課程概述 Course Descriptions	This course introduces graduate students to the fundamentals of thesis writing and applied econometrics. It begins with research design and thesis procedures that guide students in developing research questions, reviewing literature, and structuring their work. The course then covers key econometric concepts, including regression models, model diagnostics, and solutions to common econometric issues, before advancing to panel data techniques. Emphasis is placed on both conceptual understanding and practical application using real-world data. Learning activities include lectures, quizzes, in-class and group discussions, and a midterm exam to reinforce key concepts. A research-based project allows students to apply econometric methods to investigate a specific empirical question with real data. By the end of the course, students will be able to design and conduct econometric		

		analyses independently, suitable for both academic and professional research contexts. To support student learning, the instructor may adjust the pace and content as needed. 本課程旨在介紹研究生論文寫作與應用計量經濟學之基礎。課程首先從研究設計與論文撰寫流程開始，指導學生如何發展研究問題、進行文獻回顧以及建立論文架構。隨後課程將涵蓋主要的計量經濟學概念，包括迴歸模型、模型診斷及常見計量問題的解決方法，並進一步延伸至追蹤資料分析技巧。課程強調兼顧理論理解與實務應用，並運用真實資料進行練習。學習活動包含課堂講授、小測驗、課堂與分組討論以及期中考試，以強化核心概念。課程並設有研究型專題，讓學生能以實際資料應用計量方法，探討特定的實證問題。課程結束時，學生將具備獨立設計與執行計量分析的能力，足以應用於學術研究與專業實務情境。為支持學習需求，授課教師將視情況調整課程進度與內容。			
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) ☒ 問題導向課程(Problem-solving) ☒ 實作課程(Practice-based)		☐ 競賽專題課程(Competition) ☐ 專題導向課程(Project-based) ☐ 總整課程(Capstone)		
教材編選 Teaching materials	☒ 自製簡報(self-made PPTs) ☐ 自編教科書(self-made textbooks) ☐ 自製教學影片(self-made video)		☒ 課程講義(Teaching Notes) ☐ 教學程式(programming) ☐ 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%) Participation score includes attendance (30%) and class participation (70%) components. 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, 80% credit is given if prior notice is provided; otherwise, the session counts as zero. As per				

university regulation, students absent for over one-third of all classes may fail unless valid documentation of extraordinary circumstances is provided. 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. 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 (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%)

- A short quiz will be given in most class sessions covering new technical content, 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 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 (20%)

- 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. • A 15-minute in-class presentation for the project will be followed by a 10-minute Q&A session in Week 15 (12/14). Slides must be well-organized, visually clear, and submitted via eCourse2 by 11:59 p.m. on December 10, 2026, 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</i> (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 of the document. Slides submitted late will receive a 80% deduction. No make-up presentation will be provided. • In addition to the presentation, students must submit a written report, which is due by 11:59 p.m. on December 28, 2026. Late submissions incur a 50% penalty. 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.	09/07	Course Overview	Chapter 1	
2.	09/14	Research I- Thesis structure	Lecture Note	
3.	09/21	Research II- Research question	Lecture Note	Homework 1
4.	09/28	Basic Linear Regression I	Chapter 2	Quiz 1
5.	10/05	Basic Linear Regression II	Chapter 2	Practice session Homework 2
6.	10/12	Hypothesis Testing I	Chapter 3	Quiz 2
7.	10/19	Hypothesis Testing II	Chapter 4	Review session Homework 3
8.	10/26	Functional Forms of Regression Models	Chapter 5	Quiz 3; Homework 4
9.	11/02	Midterm	Week 1~8	
10.	11/09	Qualitative or Dummy Variable Regression Models	Chapter 6	Quiz 4; Homework 5
11.	11/16	Multicollinearity	Chapter 8	Quiz 5; Homework 6
12.	11/23	Heteroscedasticity	Chapter 9	Quiz 6; Homework 7
13.	11/30	Autocorrelation	Chapter 10	Quiz 7; Homework 8
14.	12/07	Panel data	Chapter 12	Quiz 8; Homework 9
15.	12/14	Final term project presentation		Submission due 23:59 12/10
16.	12/21	Final exam		
17.	12/28	Final term project report submission		Submission due 23:59 12/28
18.	1/4	Self-study flexible week		

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