

計量方法入門課程大綱

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Office Hours: 9/10-13, 12:10-1:00 (after class) or by email appointment

Class Time: 9/10-14, 9:10am-12:10pm at 社法 22 教室

References and Textbook:

Since this is a review course, there is no set textbook. However, you may want to consult:

1. John G. Riley (2007), *Essential Microeconomics*, Chap. 2 (available at <http://www.econ.ucla.edu/riley/200/virtual.htm>).
2. James H. Stock and Mark W. Watson (2007), *Introduction to Econometrics*, Chap. 2-3.
3. Andrew Gelman and Jennifer Hill (2007), *Data Analysis Using Regression and Multilevel/Hierarchical Models*, Chap. 2.
4. (Optional) Robert Ostling, Joseph Tao-yi Wang, Eileen Chou and Colin F. Camerer (2007), "Field and Lab Convergence in Poisson LUPI Games," *Stockholm School of Economics Working Paper Series in Economics and Finance*, No.671.
5. (Optional) William H. Greene (2000), *Econometric Analysis*, Chap. 2.

Lectures and Sections:

This is a one week "math camp" which consists of 3-hour lectures every morning. The last day (9/14) is the final exam.

Requirements:

1. Problem Set: There will be homework problem for you to solve. They are not graded, but are good practice for the final exam.
2. Exams: Final Exam. 9/14, 10:10-12:10, same place as lectures. Requests for taking the final exam at another time must be in written form, signed and handed to the instructor **before** 10:00am, 9/14 for consideration. Any requests after this 10:00am would not be granted except for medical emergencies.
3. Grade: Final exam (100%)

Course outline:

1. **Introduction Experiment:** Ostling et al (2007)
2. **Linear Algebra:** Riley, Chap. 2; see also Greene, Chap. 2 for a complete treatment.
3. **Review of Probability:** Stock and Watson (2007), Chap. 2.
4. **Review of Statistics:** Stock and Watson (2007), Chap. 3.
5. **Applying Econometric Methods to Economic Data:** Gelman and Hill, Chap. 2.