

303 26420
2009 春季

台大經濟系

統計學與實習二
社法12

- 上課時間:
正課: 週一1:20-3:10, 週三 10:20-12:10。
實習: 週一 3:30-5:20。
- Office Hour: 週三 14:00-15:00。
- 課程目標: 使學生在修完本課程之後, 擁有從事實證研究所需的基本工具。
- 課程網頁: <http://ccms.ntu.edu.tw/~luohm/stats2009s/stats2009s.htm>
- 教材:
 - Stock and Watson (2007), *Introduction to Econometrics*, Addison Wesley, 2nd edition.
- 成績計算: 小考 30%, 期中考 30%, 期末考 40%。
- 實習課:
高國峰助教, 網頁 <http://homepage.ntu.edu.tw/~d95323011/2009spring.html>。
- 留言討論版: ptt2, econometrics。

- 課程進度:

Date	Lecture	Topic
2/16	1	Review of Probability
2/18	2	Review of Statistics
2/23	3	Bivariate Regression I
2/25		Quiz1
3/2	4	Bivariate Regression II
3/4	5	Multiple Regression I
3/9	6	Multiple Regression II
3/11		Quiz2
3/16	7	Nonlinear Regression Models
3/18	8	Assessing Regression Studies
3/23	9	Regression with Panel Data I
3/25		Quiz3
3/30	10	Regression with Panel Data II
4/1	11	Regression with Panel Data III
4/6	12	Regression with Binary Dependent Variable
4/8		Quiz4
4/13		Midterm
4/15	13	Instrumental Variable Regression I
4/20	14	Instrumental Variable Regression II
4/22		Quiz5
4/27	15	Instrumental Variable Regression III
4/29	16	Experiments and Quasi Experiments I
5/4	17	Experiments and Quasi Experiments II
5/6		Quiz6
5/11	18	Time Series Regression and Forecasting I
5/13	19	Time Series Regression and Forecasting II
5/18	20	Dynamic Causal Effects I
5/20		Quiz7
5/25	21	Dynamic Causal Effects II
5/27	22	Additional in Time Series I
6/1	23	Additional in Time Series II
6/3		Quiz8
6/8	24	Theory of Multiple Regression I
6/10	25	Theory of Multiple Regression II
6/15		Final