

國立高雄大學經濟管理研究所課程綱要表

課程編號：EMF011

建檔日期：2006 年 9 月 15 日

課程名稱：(中文) 數量方法

(英文) Quantitative Method

開課年級：碩一

選 別：必

學 分：3

授課教師：李 揚

先修課程：無

課程目標：The objective of this course is to introduce students the basic techniques in matrix algebra, mathematical programming, regression analysis, and some of the models that are used when the linear model provides inadequate or inappropriate.

成績考察方式：Participation 10%, Assignment 30%, Mid Exam 30%, Final Exam 30%.

上 課：Tue. 09:00~12:00.

Office Hours: Wed. 10:00~12:00 or make appointments.

教科書：

Wooldridge, J.M. (2003), *Introductory Econometrics, Second Edition*, 新月。

參考書籍：

1. Searle, S.R. (1982), *Matrix Algebra Useful for Statistics*, John Wiley & Sons.
2. 黃台心, (2005), 計量經濟學, 雙葉。
3. Greene, William H. (2003), *Econometric Analysis, Fifth Edition*, 雙葉。
4. Davison R. and J.G. MacKinnon (2004), *Econometric Theory and Methods*, 新月。

課程綱要：

1. Matrix Algebra (Note; Searle; Wooldridge, Appendixes; Greene, Appendixes)
2. Linear Programming (Note)
3. The Simple Regression Model (Ch. 2)
4. Multiple Regression Analysis (Ch. 3 ~ Ch. 6)
5. Qualitative Information (Ch. 7)
6. Heteroscedasticity (Ch. 8)
7. Specification and Data Problem (Ch. 9)
8. Autocorrelated disturbances (Ch. 12)
9. Limited Dependent variables (Ch. 17)