

台灣大學經濟學系
100 學年度第二學期
課程編號：323 U2300
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經濟預測 Economic Forecasting

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課程簡介

本課程旨在訓練對經濟計量方法、經濟學與數理統計學已有根基的同學，使她(他)們獲得必要的經濟預測概念與技術，以便處理各種態樣的理論與實證課題，及閱讀如：*Journal of Forecasting, International Journal of Forecasting, Technological Forecasting and Social Change, Journal of Business Forecasting Methods & System*,...等專業期刊的論文。本課程的授課範圍，將儘量配合選用教科書的內容。具體地說，本課程除涵蓋當代時間序列計量方法涉及的各项主題外，我希望在介紹方法與案例的過程中，持續性地提醒同學，優質經濟預測的製作，至少要符合四項條件：一、要了解使用資料 (data) 的來龍去脈；二、要熟悉相關的計量方法；三、要具備經濟學的相關知識；四、要廣泛閱讀國內外財經報章雜誌 (如：*Bloomberg Businessweek, Economist, Financial Times, Wall Street Journal*...等) 及電子媒體相關報導 (如：*Bloomberg, CNBC*,...等)，以掌握財經時事的脈動。也就是說，計量方法的學習，固然是研究「預測」這一門學問不可或缺的一部份，但它絕非是「預測」研究的全貌。同學們還要經常記住：「我們絕對不宜為了預測而預測；製作出的預測必須對決策者的策略 (strategies) 形成過程產生作用，才值得預測者去執行」。

課程大綱

- 一、課程概要 (An Overview of the Course; 梁國源；Ch. 1, Diebold)
- 二、優質預測的考量因素 (Considerations for High-quality Forecasting; 梁國源；Ch. 3, Diebold)
- 三、經濟預測的統計模式 (Statistical Models for Economic Forecasting; Chs. 2, 4-11 & 13-14, Diebold)
- 四、經濟預測的評估 (Evaluations of Economic Forecasts; 梁國源；Ch. 12, Diebold)

教科書：

Diebold, F. X. (2007) *Elements of Forecasting*, 4th ed., Cincinnati: South-Western College Publishing.

梁國源 (2010) 〈做個聰明的景氣觀察家－梁國源教你解讀經濟預測〉，台北：天下文化。

參考書籍：

- *1. Achuthan, L. and A. Banerji (2004) *Beating the Business Cycle*, NY: Currency Doubleday.
- *2. Armstrong, J. S. (1985) *Long-range Forecasting: From Crystal Ball to Computer*, 2nd ed., NY: John Wiley.
- *3. Armstrong, J. S. (2001) *Principles of Forecasting: A Handbook for Researchers and Practitioners*, Norwell, MA: Kluwer Academic Publishers.
- 4. Brockwell, P. J. and R. A. Davis (2002) *Introduction to Time Series and Forecasting*, 2nd ed., NY: Springer.
- 5. Elliott, G., C. W. J. Granger and A. Timmermann (2006) *Handbook of Economic Forecasting*, Amsterdam: North-Holland.
- *6. Granger, C. W. J. (1989) *Forecasting in Business and Economics*, 2nd ed., NY: Academic Press.
- *7. Granger, C. W. J. and P. Newbold (1986) *Forecasting Economic Time Series*, 2nd ed., NY: Academic Press.
- 8. Hall, S. (1994) *Applied Economic Forecasting Techniques*, NY: Harvester/Wheatsheaf.
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- *11. Makridakis, S. (1990) *Forecasting, Planning, and Strategy for the 21st Century*, NY: Free Press.
- *12. Makridakis, S. and S. C. Wheelwright (1987) *The Handbook of Forecasting: A Manager's Guide*, 2nd ed., NY: John Wiley.

13. Makridakis, S. Wheelwright, S. C. and R. J. Hyndman (1998) *Forecasting: Methods and Applications*, 3rd ed., NY: John Wiley.
- *14. Marshall, K. T. and R. M. Oliver (1995) *Decision Making and Forecasting*, NY: McGraw-Hill.
- *15. Martino, J. P. (1993) *Technological Forecasting for Decision Making*, 3rd ed., NY: McGraw-Hill.
- *16. Plummer, T. (2006) *Forecasting Financial Markets*, 5th ed., London: Kogan Page.
- *17. Rogers, R. M. (1998) *Handbook of Key Economic Indicators*, 2nd ed., NY: McGraw-Hill.
- *18. Taylor, J. G. (1998) *Investment Timing and the Business Cycle*, NY: John Wiley.
19. Whitley, J. (1994) *A Course in Macroeconomic Modelling and Forecasting*, NY: Harvester/Wheatsheaf.
20. Wilson, J. H. and B. Keating (2009) *Business Forecasting with Accompanying Excel-based ForecastXTM Software*, 6th ed., NY: McGraw-Hill.
21. Yaffee, R. (2000) *Introduction to Time Series Analysis and Forecasting*, NY: Academic Press.

成績考核：

以期末書面及口頭報告（每人平均須達 10 頁以上，並與課程內容相關）為主；另上課互動表現亦列為考核參據。