

National Taiwan University
Department of Accounting
Econometrics (Fall 2008) Syllabus

Instructor: Prof. Samuel Shui-Liang Tung, PhD, CPA (董水量教授)

Office: Rm. 516, 2nd Building, College of Management

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Class time and venue: 9:10am-12:10noon, Mondays;
Venue: 5th Meeting Room, 1st Building, College of Management

Course Objective:

The course will use an innovative approach to the understanding of elementary econometrics. It covers the topic of single-equation linear regression analysis in an easily understandable format that focuses on real-world problems.

Textbook

A.H. Studenmund, 2006. *Using Econometrics: A Practical Guide*, 5th ed., Boston: Person Education, Inc. (Taipei sales person: Mr. Deng at 2368-4198 extension 15).

Reference Materials

Belsley, D.A., E. Kuh, and R.E. Welsch. 1980. *Regression Diagnostics*. New York: John Wiley and Sons.

White, H. 1980. A Heteroskedasticity-consistent Covariance Matrix Estimator and a Direct Test for Heteroskedasticity. *Econometrica* 48 (May): 817-38.

Requirements and Assessment

For this course, there will be five take-home assignments, two mid-term examinations, and a final exam.

2. Each student's mark for this course will be assessed as follows:

Item	<u>%</u>
Take-home assignments	20.0
Mid-term exams	30.0
Final exam	50.0

Week	Chapter	Topic (Tentative)
1		Introduction
2	1	An Overview of Regression Analysis
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4	2	Ordinary Least Squares
5	3	Learning to Use Regression Analysis
6	4	The Classical Model
8	5	Hypothesis Testing
9	6	Specification: Choosing the Independent Variables
Nov. 10	1-6	First mid-term
11	7	Specification: Choosing a Functional Form
12	8	Multicollinearity
Dec. 1		Second mid-term
14	9	Serial Correlation
15	10	Heteroskedasticity
16	11	A Regression User's Handbook
17		Review
Jan. 12, 2009		Final Exam