0962學期 課程基本資料

<table>
<thead>
<tr>
<th>系所 / 年級</th>
<th>財金系碩士班 1年級</th>
<th>課號 / 班別</th>
<th>87M00017 / A</th>
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<tbody>
<tr>
<td>學分數</td>
<td>3學分</td>
<td>選 / 必修</td>
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<tr>
<td>科目中文名稱</td>
<td>時間數列分析</td>
<td>科目英文名稱</td>
<td>Time Series Analysis</td>
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<tr>
<td>主要授課老師</td>
<td>卓武雄</td>
<td>開課期間</td>
<td>一學期</td>
</tr>
<tr>
<td>人數上限</td>
<td>8人</td>
<td>已選人數</td>
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起始週 / 結束週 / 上課地點 / 上課時間

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<tr>
<th>起始週 / 結束週 / M507 / 星期3第06節</th>
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教學概要

一、教學目標 (Objective)

The goals are to learn basic characteristics for financial data, understand the application of financial econometric models covering ARMA, GARCH, and VAR, and gain experience in analyzing financial time series. The course is also a useful for researchers and practitioners in business, finance, and insurance facing value at risk calculation, volatility modeling, and analysis of serially correlated data.

二、先修科目 (Pre Course)

This course will cover materials and topics of time series analysis that I have taught at the MBA of NCUE over the years. This is an introductory course intends to provide a comprehensive and systematic amount of financial econometric models and their application to modeling and prediction of financial time series data. This course will include the combination of recent development in financial econometrics and statistical literature. We will emphasis on real examples and data analysis. We will also teach students how to use the software of Eview-5.4 and RATS in the class.

The goals are to learn basic characteristics for financial data, understand the application of financial econometric models covering ARMA, GARCH, and VAR, and gain experience in analyzing financial time series. The course is also a useful for researchers and practitioners in business, finance, and insurance facing value at risk calculation, volatility modeling, and analysis of serially correlated data.

五、參考書目 (Reference)

2008/2/27 Introduction to Time Series  卓武雄
2008/3/5 Econometric Packages for Modelling Financial Data. 卓武雄
2008/3/12 A Brief Overview of the Classical Liner Regression Models 卓武雄
2008/3/19 Further Issues with the Classical Linear Regression model. 卓武雄
2008/3/26 Univariate Time Series Modelling and Forecasting I. 卓武雄
2008/4/2 Univariate Time Series Modelling and Forecasting II 卓武雄
2008/4/9 Univariate Time Series Modelling and Forecasting III. 卓武雄
六、教學進度(Syllabi)
2008/4/16  VAR I  卓武雄
2008/4/23  Mid-term Exam.  卓武雄
2008/4/30  VAR II  卓武雄
2008/5/7   VARMA  卓武雄
2008/5/14  Modelling long-Run Relationship in Finance  卓武雄
2008/5/21  Modelling Volatility and Correlation I  卓武雄
2008/5/28  Modelling Volatility and Correlation II  卓武雄
2008/6/4   Switching Models  卓武雄
2008/6/11  Threshold Models  卓武雄
2008/6/18  Simulation Methods  卓武雄
2008/6/25  Final Exam  卓武雄

七、評量方式(Evaluation)

八、講義位址(http://)

九、教育目標

[重新查詢]