

课程大纲

微观计量理论

课程编号：02801270

学 分：3

课程类型：选修

先修课程：无

授课对象：学术研究生

任课教师：虞吉海

开课学期：2015 年春

任课教师简历（500 字左右）：

虞吉海博士现任北京大学光华管理学院商务统计与经济计量系副教授。他本科和研究生均毕业于复旦大学经济系，后在俄亥俄州立大学获得经济学的硕士和博士学位。他现在的研究领域在于 Spatial Econometrics, Panel Data。



任课教师联系方式：jihai.yu@gsm.pku.edu.cn

助教姓名及联系方式：廖博，bo.liao@outlook.com

辅导、答疑时间：下午

一、项目培养目标

- 1 Learning Goal 1 Graduates will be thoroughly familiar with the specialized knowledge and theories required for the completion of academic research.
 - 1.1 Objective 1 Graduates will have a deep understanding of basic knowledge and theories in their specialized area.
 - 1.2 Objective 2 Graduates will be familiar with the latest academic findings in their specialized area and will be knowledgeable about related areas.
 - 1.3 Objective 3 Graduates will be familiar with research methodologies in their specialized area, and will be able to apply them effectively.
- 2 Learning Goal 2 Graduates will be creative scholars, who are able to write and publish high-quality graduation dissertation and research papers.
 - 2.1 Objective 1 Graduates will write and publish high-quality graduation dissertation and research papers
 - 2.2 Objective 2 Graduates will be critical thinkers and innovative problems solvers.
- 3 Learning Goal 3 Graduates will have a broad vision of globalization and will be able to communicate and cooperate with international scholars
 - 3.1 Objective 1 Graduates will have excellent oral and written communication skills
 - 3.2 Objective 2 Graduates will be able to conduct efficient academic communication in at least one foreign language
- 4 Learning Goal 4 Graduates will be aware of academic ethics and will have a sense of social responsibility.
 - 4.1 Objective 1 Graduates will have a sense of social responsibility.
 - 4.2 Objective 2 Graduates will be aware of potential ethical issues in their academic career.

4.3 Objective 3 Graduates will demonstrate concern for social issues.

二、课程概述

本课程主要对面板数据和空间数据模型进行研究。我们主要专注于对面板数据模型的估计和检测，同时对空间计量经济学进行介绍。

三、课程目标

经过三个月的学习，学生对面板数据模型的理论有扎实的了解，并且能应用软件对数据进行分析；同时，对空间计量经济学和空间面板数据模型有一定的了解。

四、内容提要及学时分配

第一章 Review of Econometrics	计量经济学回顾
第二章 Introduction to Panel Data	面板数据介绍
第三章 Fixed Effects Panel Data Model	固定效应模型
第四章 Random Effects Model	随机效应模型
第五章 Two-Way Models	双向模型
第六章 Testing in Panel Data	面板数据中的检测
第七章 SUR and SEM in Panel Data	联立方程组模型
第八章 Dynamic Panel Data	动态面板数据
第九章 Spatial Econometrics	空间计量经济学
第十章 Spatial Panel Data	空间面板数据

期末考试时间：

五、教学方式

以老师讲解为主，学生可以自由提问。

六、教学过程中 IT 工具等技术手段的应用

以黑板为主，同时辅以上机课。

七、教材

Baltagi, Badi H., *Econometric Analysis of Panel Data*, 4th Edition, 2008.

八、参考书目

Hsiao, Cheng, *Analysis of Panel Data*, 2nd Edition, 2002.

Arellano, M., *Panel Data Econometrics*, 2003.

Wooldridge, J.M., *Econometric Analysis of Cross-Section and Panel Data*, 2002.

Greene, W., *Econometric Analysis*, 6th Edition, 2008

九、教学辅助材料，如 CD、录影等

数据：

<http://bcs.wiley.com/he-bcs/Books?action=index&itemId=0470518863&bcsId=4338>

十、课程学习要求及课堂纪律规范

上课之前做好一定的预习，课堂认真听讲。要求对教学内容理解，不是死记硬背。

课堂纪律以不能影响他人学习为准。

十一、 学生成绩评定办法（需详细说明评估学生学习效果的方法）

三次作业，每次 10 分。

期末考试，70 分。