

2016 级数量经济学硕士研究生培养方案

所属学科门类：经济学

所属一级学科：应用经济学

所属院系：商务信息学院

一、培养目标

本专业旨在培养具有扎实的现代经济理论和管理理论基础，精通数量分析的基本方法和手段，具有用定量和定性相结合的方法独立分析和解决实际经济和管理问题的能力，具有一定创新创业能力，具有较强的数据处理、分析和计算机应用能力的高级经济管理专门人才。

二、学制

本专业学制为 2.5 年。在规定时期完成课程学习，但未完成学位论文者，可申请延长学习年限，累计延长学习年限一般不超过一年。

三、研究方向

- 1、计量经济学理论、方法和应用
- 2、经济决策与风险管理
- 3、金融统计和数据挖掘

四、课程设置与学分要求

本专业硕士研究生在攻读硕士学位期间应修满 40 学分，其中包括公共必修课 7 学分，学位基础课 16 学分，选修课 14 学分（其中跨专业选修课最少必须选择 2 学分），名师讲座 2 学分，社会实践 1 学分。具体课程安排和学分见附表。

五、社会实践及科研能力的培养

根据本专业的培养方案，对于数量经济学高级研究人才的培养，要求掌握高级宏微观经济学、高级计量经济学、数理金融、数理统计等基础课和专业课，掌握这些课程在科学研究中的应用能力。

对于数量经济学应用型人才的培养，要求学生在研究生期间参加一定的社会实践。通过社会实践，培养学生的实践能力、分析问题和解决问题的能力以及综合运用所学基础知识和基本技能的能力，同时也为增强学生适应社会的能力和就业竞争力。社会实践内容的考核办法主要包括以下几个方面：（1）运用课堂学过的数量经济学知识来分析和思考社会实践过程中发生的事情；（2）总结社会实践中的经验与教训，并将这些经验与教训总结成案例；（3）掌握与实习单位有关行业的基本知识与基本技能；（4）总结有关行业的管理知识与基本技能。成果是围绕上述内容写一篇社会实践报告。

为了提高研究生学术科研能力，发挥研究生导师的研究指导作用，研究生在校期间必须在导师的指导下，从事科学研究，并得到导师的认可。

六、培养方式与成绩考核

数量经济学专业的课程均采用讲授、讨论和专题研究的方式进行，对硕士研究生的培养实行导师负责制。

七、学位论文

硕士研究生的学位论文开题报告应在第四学期初完成，由本学科硕士生指导小组组织进行。学位论文的写作要求见《上海对外经贸大学硕士学位论文内容和格式要求（2013 年修订）》。

附表:

类别	课程名称	第1学期	第2学期	第3学期	学时	学分	开课部门	
公共课	中国特色社会主义理论与实践研究(学位课)	2			36	2	人文社科部	
	马克思主义与社会科学方法论研究	1			18	1	人文社科部	
	高级英语口语与写作	2			36	2	外语学院	
	数量经济学前沿(英)		2		36	2	信息学院	
学位基础课	高级微观经济学(I)	3			54	3	经贸学院	
	高级宏观经济学(I)	3			54	3	经贸学院	
	高级计量经济学(I)	3			54	3	经贸学院	
	数理金融			3	54	3	信息学院	
	数理统计	2			36	2	信息学院	
	经济时间序列分析		2		36	2	信息学院	
选修课	理论型	高级微观经济学(II)		2		36	2	经贸学院
		高级宏观经济学(II)		2		36	2	经贸学院
		空间计量经济学			2	36	2	经贸学院
	应用型	数据挖掘			2	36	2	信息学院
		商业数据库管理		2		36	2	信息学院
		多元统计分析			2	36	2	信息学院
		运筹学		2		36	2	信息学院
		统计软件			2	36	2	信息学院
		数量经济学研究方法		2		36	2	信息学院
	跨专业 (最少必须 选修2学分)	国际金融研究			2	36	2	金融学院
		金融工程专题		2		36	2	金融学院
		技术经济学			2	36	2	金融学院
		金融风险管理			2	36	2	金融学院
		博弈论专题研讨课			2	36	2	经贸学院
		电子商务			2	36	2	经贸学院
		创业管理专题			2	36	2	管理学院
资本运营专题			2		36	2	管理学院	
产业组织理论			2		36	2	经贸学院	
区域经济学		2		36	2	经贸学院		
名师讲座		2次	2次	2次	36	2	信息学院	
社会实践						1	信息学院	

Master Program in Quantitative Economics 2015

Academic Field: Economics

Primary Discipline: Applied Economics

School offering the program: School of Business Information

I. Program Objectives

This program aims to qualify students as professionals needed in senior economic management. Students are expected to have solid theoretical foundation in modern economics and management, and to master the basic methods in quantitative analysis. They will be able to solve practical problems in economics and management using the combination of qualitative and quantitative methods. They will have strong skills in data processing, analyzing and computer applications.

II. Duration of the Program

The normal duration of the program is two years and a half. Students who have successfully completed the coursework within the required time can apply for an extension of half a year, if they have not completed their dissertation. But generally, the total amount of time obtained by extensions cannot exceed one year.

III. Field of Research

1. Theories, Methods and Applications in Quantitative Economics
2. Decision Making in Economics and Risk Management
3. Financial Statistics and Data Mining

IV. Courses and Credits

All students must earn 40 credits, including 7 “common required course” credits, 16 “required course” credits, 14 “optional course” credits (including 2 or more “cross-specialty optional course” credits) , 2 “lecture course” credits and 1 “social practice” credit. Specific course structure can be found in the appendix.

V. Occupational Apprenticeship and Academic Training

According to the program plan, students who are going to be researchers are required to have a good knowledge of courses, such as Advanced Macro- and Micro-economics, Mathematical Finance, Mathematical Statistics and Econometrics. They are also required to apply the learned knowledge in scientific research.

For students who are going to be practical personnel, they are required to take part in social practice. Through social practice, we can equip students with practical abilities to analyze and solve problems by using the basic knowledge and skills they learned in this program. Hence, we can enhance the social adaptability and employment competitiveness. Social practice is to be assessed by the following: 1) Analyze and consider the events occurring in the course of social practice by knowledge of quantitative economics learned in classrooms. 2) Sum up the experiences and lessons in social practice for case studies. 3) Command the basic knowledge and skill of the internship and the relevant industry. 4) Summarize the management knowledge and skills of the relevant industry.

The outcome of social practice is a report covering the above points.

To enhance postgraduate students' academic and scientific capability, the postgraduate student during his or her school period is required to undertake scientific research under his or her supervisor's instruction and gain the supervisor's approval.

VI. Education Modes and Performance Assessment

All the courses will take the forms of intensive lectures, discussions and study in special topics. Master

supervisors are responsible for the cultivation of their master students.

VII. Dissertation

The proposal for dissertation should be completed at the beginning of the 4th semester, with the guidance by members of a panel. Please refer to “Layout Requirements for Graduates of Shanghai University of International Business and Economics (revised edition 2013)” for details.

Attached Table:

Category	Course Name	Semester			Credit Hours	Credit	Department	
		1	2	3				
Common Required Courses	Socialist Theory and Practice with Chinese Characteristics (Degree Course)	2			36	2	Department of Social Sciences	
	Research on Marxism and Methodology of Social Science	1			18	1	Department of Social Sciences	
	Advanced Speaking & Writing	2			36	2	School of Languages	
	Frontiers in Quantitative Economics		2		36	2	School of Business Information	
Required Courses	Advanced Micro Economics (I)	3			54	3	School of Business	
	Advanced Macro Economics (I)	3			54	3	School of Business	
	Advanced Econometrics (I)	3			54	4	School of Business	
	Mathematical Finance			3	54	4	School of Business Information	
	Mathematical Statistics	2			36	2	School of Business Information	
	Time Series Analysis in Economy		2		36	2	School of Business Information	
O p t i o n a l C o u r s e s	Theoretical	Advanced Micro Economics (II)		2		36	2	School of Business
		Advanced Macro Economics (II)		2		36	2	School of Business
		Spatial Econometrics			2	36	2	School of Business
Applied	Data Mining			2	36	2	School of Business Information	
	Business Database Management		2		36	2	School of Business Information	
	Multivariate Statistical Analysis			2	36	2	School of Business Information	
	Operational Research		2		36	2	School of Business Information	
	Statistical Software			2	36	2	School of Business Information	
	Methods in Mathematical Economics Research		2		36	2	School of Business Information	
Cross-specialty	Research in International Finance			2	36	2	School of Finance	
	Topics in Financial Engineering		2		36	2	School of Finance	
	Technological Economics			2	36	2	School of Finance	
	Financial Risk Management			2	36	2	School of Finance	
	Workshop in Game Theory			2	36	2	School of Business	
	Electronic Commerce			2	36	2	School of Business	
	Monographic Study on Capital Operation		2		36	2	School of Management	
	Entrepreneurial Management			2	36	2	School of Management	
	The Theory of Industrial Organization		2		36	2	School of Business	
	Topics in Regional Economics		2		36	2	School of Business	
Students are required to take at least one cross-specialty course for 2 credits.								
Lectures		2 times each semester			36	2	School of Business Information	
Social Practice						1	School of Business Information	