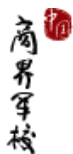




PHBS

北京大学汇丰商学院



GEN501

Research Methodology (Session F) 2nd Module, 2020-2021

Course Information

Instructor: Sungbin SOHN

Office: PHBS Building, Room 748

Phone: 86-755-2603-5324

Email: sungbin.sohn@phbs.pku.edu.cn

Office Hour: TBA

Teaching Assistant: N/A

Phone: N/A

Email: N/A

Classes:

Lectures: Tuesdays 1:30-3:20pm

Venue: PHBS Building, Room TBA

Course Website:

Search "Research Methodology (2021 Fall) (GEN501)" from CMS

1. Course Description

1.1 Context

Course overview: This course explores the different components required to engage in high-quality research, training students to produce a high-quality thesis. Students who take this course will be exposed to classic and contemporary work in finance as well as taught about the usual pitfalls to avoid. This course will have a seminar-based structure and will encourage the students to read research papers and critically evaluate them. Using published papers as examples, we will comprehend what constitutes an interesting hypothesis, what theoretical and empirical models can test them, and how we perform and interpret empirical analysis. The course will let students to identify published papers in their area of choice, to perform a thorough review of the literature, and to come up with their research proposal.

Prerequisites

I assume that students have completed the required courses as specified by HSBC Business School.

1.2 Textbooks and Reading Materials

There is no required textbook in this course. However, you will find the following materials useful for this course and for thesis writing.

Reference books

Chris Brooks, *Introductory Econometrics for Finance*, Cambridge University Press.

Ulrich Kohler and Frauke Kreuter, *Data Analysis Using Stata*, StataCorp LP.

Other Readings

Lecture notes will be posted on the course website. Please prepare the notes by yourself.

2. Learning Outcomes

2.1 Intended Learning Outcomes

Learning Goals	Objectives	Assessment (YES with details or NO)
1. Our graduates will be effective communicators.	1.1. Our students will produce quality business and research-oriented documents.	Yes (Proposal)
	1.2. Students are able to professionally present their ideas and also logically explain and defend their argument.	Yes (Presentation)
2. Our graduates will be skilled in team work and leadership.	2.1. Students will be able to lead and participate in group for projects, discussion, and presentation.	Yes (Presentation)
	2.2. Students will be able to apply leadership theories and related skills.	Yes (Proposal and presentation)
3. Our graduates will be trained in ethics.	3.1. In a case setting, students will use appropriate techniques to analyze business problems and identify the ethical aspects, provide a solution and defend it.	No
	3.2. Our students will practice ethics in the duration of the program.	No
4. Our graduates will have a global perspective.	4.1. Students will have an international exposure.	No
5. Our graduates will be skilled in problem-solving and critical thinking.	5.1. Our students will have a good understanding of fundamental theories in their fields.	Yes (Literature review)
	5.2. Our students will be prepared to face problems in various business settings and find solutions.	Yes (Proposal and presentation)
	5.3. Our students will demonstrate competency in critical thinking.	Yes (Presentation)

2.2 Course specific objectives

The ultimate objective of this course is to gear students to produce high-quality thesis work, a pre-requisite to graduate from PHBS. To do so, this course, through lectures and several assignments, is structured to expose them to classic and contemporary work in corporate finance and asset pricing research. You will be involved in reading published papers and preparing a professional research proposal. In the end, you can make interesting research proposal and convincing academic presentation.

2.3 Assessment/Grading Details

Requirements for the course include attending lectures, one mandatory office hour, two assignments (initial and final research proposals) and one group presentation. Since the course is cumulative in the sense that each lecture builds on previous ones, full attendance is required. You will be penalized for each absence unless you obtain my pre-approval. The grading of the course can be broken down to the following:

Class attendance and participation	20%
Two research proposals	50%
Presentation	30%

2.4 Academic Honesty and Plagiarism

It is important for a student's effort and credit to be recognized through class assessment. Credits earned for a student work due to efforts done by others are clearly unfair. Deliberate dishonesty is considered academic misconducts, which include plagiarism; cheating on assignments or examinations; engaging in unauthorized collaboration on academic work; taking, acquiring, or using test materials without faculty permission; submitting false or incomplete records of academic achievement; acting alone or in cooperation with another to falsify records or to obtain dishonestly grades, honors, awards, or professional endorsement; or altering, forging, or misusing a University academic record; or fabricating or falsifying of data, research procedures, or data analysis.

All assessments are subject to academic misconduct check. Misconduct check may include reproducing the assessment, providing a copy to another member of faculty, and/or communicate a copy of this assignment to the PHBS Discipline Committee. A suspected plagiarized document/assignment submitted to a plagiarism checking service may be kept in its database for future reference purpose.

Where violation is suspected, penalties will be implemented. The penalties for academic misconduct may include: deduction of honour points, a mark of zero on the assessment, a fail grade for the whole course, and reference of the matter to the Peking University Registrar. For more information of plagiarism, please refer to *PHBS Student Handbook*.

3. Topics, Teaching and Assessment Schedule

Lecture 1 (Nov 24)

Introduction I

Lecture 2 (Dec 1)

Introduction II

Lecture 3 (Dec 8)

Finding research topics

Lecture 4 (Dec 15)

Literature review and hypothesis development

INITIAL RESEARCH PROPOSAL DUE (before the lecture begins)

SPECIAL OFFICE HOUR ON DEC 16 TO DISCUSS INITIAL PROPOSAL (MANDATORY)

Lecture 5 (Dec 22)

Collecting data I

Lecture 6 (Dec 29)

Collecting data II / Analyzing data I

Lecture 7 (Jan 5)

Analyzing data II

Presentation (Jan 17, Sunday 130-520pm)

Group presentation (4 hours)

FINAL RESEARCH PROPOSAL DUE (MANDATORY)

Note that lectures on Jan 12 and 19 are rescheduled and merged into 4-hour lecture on Jan 17

4. Miscellaneous

I strongly encourage you to ask questions during lecture time and regular office hours. If you have special needs to reach me outside the lectures or regular office hours, you may email me. I will try to respond to your email in two business days. If you don't get my response within two business days, please send me a reminder email. When you email me, please prefix the subject header of course code [RM] for better visibility.