

GEN501 Research Methodology (F) 3rd Module, 2019-2020

Course Information

Instructor: Srinivasan Selvam

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Office Hour: Tuesday 2:30 PM– 3:30 PM hours or by appointment

Teaching Assistant:

To be advised

Classes:

Lectures: Friday, 8:30 – 10:20 hours

Venue: PHBS Building and Online, Details to be advised

Course Website:

CMS: Research Methodology F GEN501. Passcode: 2019m3

1. Course Description

1.1 Context

Course overview: This course explores the different components required to engage in high-quality research in order to position the students to produce a high-quality thesis. Students undertaking this course will be exposed to 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, the theoretical and empirical models to test them, and performing and interpreting empirical analysis. The course will enable students to be able to identify published work in their area of choice, perform a thorough review of the literature, and to come up with their research proposal.

Prerequisites: Students are required to have completed the prerequisite courses, as specified by HSBC Business School.

1.2 Textbooks and Reading Materials

There is no required textbook for this course. Course material like a reading list of seminal articles and lecture slides will be disseminated throughout the course. However, the following references may be supplemental to the course:

Optional: Chris Brooks, *Introductory Econometrics for Finance*, 3rd ed., Cambridge University Press.

Optional: Ulrich Kohler and Frauke Kreuter, *Data Analysis Using Stata*. 3rd ed., StataCorp LP

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
	1.2. Students are able to professionally present their ideas and also logically explain and defend their argument.	Yes
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
	2.2. Students will be able to apply leadership theories and related skills.	Yes
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.	Yes, concerning ethical practices in research
	3.2. Our students will practice ethics in the duration of the program.	Yes
4. Our graduates will have a global perspective.	4.1. Students will have an international exposure.	Yes
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
	5.2. Our students will be prepared to face problems in various business settings and find solutions.	Yes
	5.3. Our students will demonstrate competency in critical thinking.	Yes

2.2 Course specific objectives

The overarching objective of this course is to gear students to produce high-quality theses work, a pre-requisite to graduate from PHBS. In doing that, this course through lectures and various assignments is structured to expose them to contemporary work in corporate finance and asset pricing research. To that extent, the instructor will make presentations of seminal papers in class, briefly summarizing them and highlighting key areas relevant to engaging in similar work.

Furthermore, students are expected to actively engage through assignments to get greater exposure to the literature. Specifically, assignment 1 will involve reading assigned published papers and making a professional presentation to classmates to briefly summarize the assigned paper, its hypotheses, its findings, and the overall contributions made to the literature.

Building on the learnings from assignment 1 and by listening to the instructors and classmates discussion of papers in the literature, students are then expected to develop a research proposal. For that, they have to perform a thorough literature review of past work, and briefly explain their research agenda, motivation, hypothesis, and empirical design (report of about 10 pages with at least 4 pages of literature review – double spaced Times New Roman font size 11). Preliminary empirical analysis is only optional (not required) given the duration of the course being very short.

In both the assignments, to boost students' soft skills and communication, they would be required to present their work to the entire class for up to 10 minutes. The exact schedule of

presentations will be announced after students select their preferred paper from the reading lists on a first come first serve basis by informing the Teaching Assistant.

2.3 Assessment/Grading Details

S.No	Details	Weightage	Document submission?	Slides submission?	Presentation?
1	Presentation of assigned paper	45%	No	Yes	Yes
2	Research Proposal	50%	Yes	Yes	Yes
3	Attendance	5%	Absence from presentation will not be allowed		

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

In the first few lectures, students will be introduced to different areas of research in finance including topics in corporate finance and asset pricing, along with brief in class discussions of latest published work. Reading lists will be uploaded in CMS, which will form the basis of papers that students will present in Assignment 1. Students will be required to choose from the reading list for their Presentation 1 and inform the Teaching Assistant after the first lecture.

In order to maximize learning opportunities, students will be required to pay attention to their peers' presentations in class.

The evaluation of the final research proposal will concentrate on:

- 1) Originality and depth of the research proposal
- 2) Incorporation of feedback obtained from instructor and peers
- 3) Plagiarism scores obtained from *Turnitin*.