



北京大學  
汇丰商学院

Peking University HSBC Business School

# GEN501 Research Methodology (F1) 2<sup>nd</sup> Module, 2017-2018

## Course Information

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### **Instructor: Srinivasan Selvam**

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Office Hour: Wednesday 15:00 – 17:00 hours or by appointment

### **Teaching Assistant:**

Taurai Muvunza

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### **Classes:**

Lectures: Monday, 13:30 – 15:20 hours

Venue: PHBS Building, Room 211

### **Course Website:**

To be advised

## 1. Course Description

### 1.1 Context

Course overview: This course explores the different components required to engage in high quality research. Students undertaking this course will be exposed to contemporary work in the field as well as taught about the usual pitfalls to avoid in research, in order to encourage them to produce high quality thesis. We will cover topics on how to develop interesting hypotheses, theoretical and/or empirical models to use, and data collection, processing, and 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 own research proposal. Finally, the course will focus on the elements that go into the writing of a convincing paper.

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 reading list of seminal articles and lecture slides will be disseminated throughout the course. However, you may use the following references to supplement:

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

Optional: Ulrich Kohler and Frauke Kreuter, *Data Analysis Using Stata*. 3<sup>rd</sup> 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, with respect to 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 assignment 1 will involve reading assigned published papers and making a professional presentation to class mates to summarize the paper, its hypotheses, its findings, and the overall contributions made to the literature.

In assignment 2, having been exposed to seminal work in different areas of research, the students are required to choose a topic for their research proposal and perform a thorough literature review of past work in the chosen area, and prepare a brief research proposal that will include the literature review in great detail and briefly explain their research agenda, motivation, and hypothesis (report of about 15 pages with at least 10 pages of literature review).

In assignment 3, students have to critique the research proposal of an assigned group in a constructive manner helping to improve it. With the above training and feedback from peers, the students are then expected to submit a second draft of their proposal that is more thorough and includes literature review, hypothesis, data description, empirical/theoretical model design, empirical analysis (preliminary), and conclusion (20 pages).

To provide opportunities to collaborate and improve students' teamwork skills, the assignments

will have to be performed as a group, each of which will accommodate up to 4 students. Please bring it to either my attention or that of our teaching assistant if any member of your group neglects his/her duties. I will work with the group to solve the problem. Finally to boost students' soft skills and communication, students have the opportunity to present their work in assignments 1, 3, and 5. Each presentation will be for 20 minutes per group (10 minutes for assignment 3).

### 2.3 Assessment/Grading Details

S.No	Details	Weightage	Document submission?	Slides submission?	Presentation?
1	Presentation of assigned paper	15%	No	Yes	Yes
2	Research Proposal 1 <sup>st</sup> Draft	20%	Yes	No	No
3	Critique of assigned research Proposal	20%	No	Yes	Yes
4	Research Proposal final draft	40%	Yes	Yes	Yes
5	Attendance	5%	Absence from presentation will negatively affect group evaluation		

### 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

### Tentative Schedule (subject to change)

Week	Topic
1	Introduction to Research Methodology Research ideas in Finance
2	Research ideas in Finance
3	Selecting a research topic, Literature review, Hypothesis development Presentation: 1 <sup>st</sup> Assignment
4	Presentation: 1 <sup>st</sup> Assignment
5	Data Collection & Analysis 2 <sup>nd</sup> Assignment due

6	Models and Tools Writing a Good Paper
7	Presentation: 3 <sup>rd</sup> Assignment
8	Presentation: 4 <sup>th</sup> Assignment
9	Presentation: 4 <sup>th</sup> Assignment