



北京大學
汇丰商学院

Peking University HSBC Business School

GEN501 Research Methodology (F1) 2nd Module, 2018-2019

Course Information

Instructor: Srinivasan Selvam

Office: PHBS Building, Room 659

Phone: 86-755-2603- 9236

Email: sselvam@phbs.pku.edu.cn

Office Hour: Thursday 13:00 – 14:00 hours or by appointment

Teaching Assistant:

Hailan Jing

Email: jinghailanlan@126.com

Classes:

Lectures: Tuesday, 15:30 – 17:20 hours

Venue: PHBS Building, Room 423

Course Website:

CMS: Research Methodology F1 GEN501.

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.

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 assignment 1 will involve reading assigned published papers and making a professional presentation to classmates to summarize the paper, its hypotheses, its findings, and the overall contributions made to the literature. A

In assignment 2, after exposure to seminal work in finance, the students are required to choose a topic for their research proposal. With their topic, they have to perform a thorough literature review of past work and prepare a brief research proposal. The research proposal must 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. Assignment 3 will encourage students to critically evaluate their work in the future and also help obtain valuable feedback from their peers.

Assignment 4 will try to cover all the learning objectives of this course. Starting with

assignment 2 as the basis, students will improve their proposal by incorporating feedback from peers as well as the instructor to prepare a second draft of their proposal that is more thorough and includes literature review, hypothesis, data description, empirical/theoretical model design, empirical analysis (preliminary - optional), 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 each of the assignments. Each presentation will be for 15 minutes per group.

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 st Draft | 20% | Yes | Yes | Yes |
| 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

In the first lecture, students will be introduced to different areas of research in finance including topics in corporate finance and asset pricing. Reading lists will be passed on in class as well as uploaded in CMS, which will have lists of published papers. Students will be required to choose from the reading list for their Presentation 1. The schedule and order of presentations will be announced in class.

In order to maximize learning opportunities, students will be required to pay attention to their peers' presentations in class. Critical questions post-presentation will be awarded bonus points in their evaluation. Students or groups that do not pose any question to any group during each assignment presentation will be awarded penalties on their respective assignments.

Apart from questions from the instructor on all presentations, the students will be provided with the following assessment during the course:

- 1) Detailed instructor feedback on submissions of research proposals submitted in Assignment 2.
- 2) *Turnitin* reports on plagiarism on assignment 2 submissions.

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 peer presentations
- 3) Plagiarism scores obtained from *Turnitin*.