



**Subject:** Seminar on Finance Research Methods

## SYLLABUS

### **Topic 1. Research planning**

- 1.1. Identifying the research topic
- 1.2. Formulating the research question
- 1.3. Designing a research plan
- 1.4. Describing the scientific and socio-economic importance of the research
- 1.5. Highlighting the originality of the study and its usefulness

### **Topic 2. Literature review in Finance**

- 1.1. Searching literature in Finance
- 1.2. Top journals in Finance
- 1.3. Reviewing Finance literature
- 1.4. Writing critical reviews on Finance literature
- 1.5. Writing research proposals

### **Topic 3. Financial data analysis**

- 1.1. Financial databases and data collection
- 1.2. Financial data manipulation
- 1.3. Financial data description
- 1.4. Financial data analysis
- 1.5. Sample selection

### **Topic 4. Methodology development**

- 1.1. Choosing the investigation methods of the research questions
- 1.2. Econometric methods for research in Finance
- 1.3. Theoretical strategy design
- 1.4. Empirical strategy design
- 1.5. Financial hypothesis testing

### **Topic 5. Interpreting and validating result**

- 1.1. Presenting research output
- 1.2. Interpreting results
- 1.3. Checking the robustness of the results
- 1.4. Formulating conclusions and policy implications

**Topic 6. Writing and presenting research papers**

- 1.1. Writing research papers
- 1.2. Writing technical summaries of the research
- 1.3. Writing non-technical summaries of the research
- 1.4. Presenting research papers

**References:**

1. Chen, C., Huang, Y. (2007), *Author Affiliation Index, Finance Journal Rankings, and the Pattern of the Authorship*, *Journal of Corporate Finance* 13, 1008-1026.
2. David, D. J., Sarin, A. (1999), *Ownership and Board Structures in Publicly traded Corporations*, *Journal of Financial Economics* 52, 187-223.
3. Jianxin., C. (2005), *Understanding the Endogeneity between Firm Value and Shareholder Rights*, *Financial Management* 34 (4): 65-76.
4. Joshua, G.S., Shepherd, G.B. (1994), *How are the Mighty Fallen: Rejected Classic Articles by Leading Economists*, *Journal of Economic Perspectives* 8(1), 165-179.
5. Liu, K., Ning, Y., Davidson, W. (2010), *Earnings Management and the Pricing of New Debt*, *Financial Review* 45, 659-681.
6. Saunders, M., Lewis, P., Thornhill, A., *Research Methods for Business Students*, Financial Times Press, Pearson, London, 2012.
7. Swann, G.M.P., *Putting Econometrics in its Place: A New Direction in Applied Economics*, Edward Elgar Publishing Limited, Cheltenham, UK, 2006.
8. Terry, Z.L., Bertin, W.J. (1992), *Publish and Perish: What the Competition is Really Doing*,

Journal of Finance 47 (1), 295-330.

9. Lecture notes.