

Course Descriptions Master 2018-2019

Course Title Financial Research Methods
 Course Code EBC4095
 ECTS Credits 6,5
 Assessment Whole/Half Grades

Period	Start	End	Mon	Tue	Wed	Thu	Fri
1	3-9-2018	26-10-2018	X	X		X	X
4	4-2-2019	5-4-2019	X	X		X	X

Level Intermediate/Advanced

Coordinator Rachel Pownall For more information: r.pownall@maastrichtuniversity.nl

Language of instruction English

Goals To equip students with the tools and techniques to learn how to conduct research using formal research methods. Students learn current research methodology related to undertaking research in financial markets through the use of statistical tools. The course provides students with the skills to conduct both academic as well as business research in a financial setting. The course is instrumental in preparing students for their Masters thesis. It is an essential basis for writing a final thesis and for preparing students as researchers in a professional business environment. The course is designed for Finance students in mind.

Description The course begins with an opening lecture. The following tutorial meetings cover standard research theory (such as research philosophies, developing theories and issues of causality). The importance of good research methods is introduced directly using empirical financial data. During computing classes students are introduced to data modelling and statistical inference (using Stata software), considered to be highly relevant for finance students. Students are evaluated on the basis of a final research paper (approx. 15 pages), presentations, assignments, as well as discussions and general participation during tutorials and computing classes.

Literature Required literature:
 Boffelli, S. and Urga, G., 2016. Financial Econometrics using Stata, Stata Press, Texas, US.
 ISBN-13: 978-1-107-66145-5

Brooks, C., 2014. Introductory Econometrics for Finance, Cambridge University Press

Articles from financial journals

Additional literature:
 Ryan, B., Scapens, R.W., and Theobald, M., 2002, Research Method and Methodology in Finance and Accounting, Thomson, London, UK

Greene, W.H., 2003, Econometric Analysis, 5th edition, Pearson Education, Inc., New Jersey, USA

Prerequisites Quantitative Methods
 Finance 1.5

Teaching methods PBL / Presentation / Lecture / Assignment / Groupwork

Assessment methods Final Paper / Participation

Evaluation in previous academic year For the complete evaluation of this course please click <http://iwio-sbe.maastrichtuniversity.nl/rapporten.asp?referrer=codeUM>

This course belongs to the following programme / specialisation

Master Business Research	Methodology Electives
Master Business Research - Operations Research	Methodology Electives
Master Human Decision Science	Electives
Master International Business - Strategic Corporate Finance	Compulsory Courses
Master International Business - Sustainable Finance	Compulsory Courses
SBE Exchange Master	Master Exchange Courses
SBE Non Degree Courses	Master Courses