COLLEGE OF MANAGEMENT, MAHIDOL UNIVERSITY

Course Syllabus
MGMG 522 – Research Methodology in Finance

Credit Hours: 3 credits

Pre-requisite: Financial Planning and Control (MGMG 507)

Trimester: 2 / 2549

Instructor: Charn Soranakom, Ph.D.   E-mail: nycharn@yahoo.com
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Class Meets: Friday 6:30-9:30PM, Room 606

Course Description:
        This is an introductory course in research methodology in finance.
The focus of this course is on selecting a research topic, reviewing the
literature, developing a research hypothesis, getting the needed data,
utilizing the appropriate econometric model, interpreting the results, and
concluding the paper. After finishing this course, the students should
have some ideas about how to write a research paper in proper format.

Presentation:
        All students in the class will be divided into six groups. Each
group consists of no more than four members. During a given class
session, one of the groups will be assigned to present a paper of its
choice to the class. Each group's presentation should last 40-45 minutes.
Other groups can ask questions or discuss about the paper either during or
after the presentation. The instructor may also ask some more questions.
Each group must select a journal article and make one copy available to
the instructor at least one week prior to the scheduled presentation.

Required Textbook:
   1. Studenmund, A. H. (2006). *Using Econometrics: A Practical Guide* (5th
      ed.). Massachusetts: Addison Wesley.

Course Evaluation:

Mid-term Exam	35%
Group Presentation	15%
Class Participation	10%
Final Exam	40%
Total	100%

Grading System (Tentatively):

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90 =< Score <= 100 = A
85 =< Score <   90 = B+
75 =< Score <   85 = B
        Score <   75 = to be determined
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Tentative Class Schedule and Assignment (*Subject to change at the discretion of the instructor)

Session	Topics and Assignments
1 Fri Sep 29, 06	*Introduction to Writing a Research Paper, An Overview of Regression Analysis, and OLS* Assignment: Read Ch. 1-2
2 Fri Oct 6, 06	*Learning to Use Regression Analysis and The Classical Model* Assignment: Read Ch. 3-4
3 Fri Oct 13, 06	*Hypothesis Testing* Assignment: Read Ch. 5
4 Fri Oct 20, 06	*Choosing the Independent Variables and a Functional Form* Assignment: Read Ch. 6-7
5 Fri Oct 27, 06	*Multicollinearity Problem* Assignment: Read Ch. 8
6 Fri Nov 3, 06	**Mid-term Exam (Closed Book)**
Fri Nov 10, 06	**Reading Week (No class)**
7 Fri Nov 17, 06	*Serial Correlation Problem* Assignment: Read Ch. 9
8 Fri Nov 24, 06	*Heteroskedasticity Problem* Assignment: Read Ch. 10 Presentation (Group 1)
9 Fri Dec 1, 06	*Regression with a Binary Dependent Variable* Assignment: Read Ch. 13 Presentation (Group 2)
10 Fri Dec 8, 06	*Simultaneous Equations and Measurement Errors* Assignment: Read Ch. 14 and the Appendix (14.6) Presentation (Groups 3 and 4)
11 Fri Dec 15, 06	*Time-Series Models, Forecasting, and Bias in Sampling* Assignment: Read Ch. 12, 15, and 16 Presentation (Groups 5 and 6)
12 Fri Dec 22, 06	**Final Exam (Closed Book)**