EF5172: FINANCIAL RESEARCH TECHNIQUES

Effective Term
Semester B 2024/25

Part I Course Overview

Course Title
Financial Research Techniques

Subject Code
EF - Economics and Finance

Course Number
5172

Academic Unit
Economics and Finance (EF)

College/School
College of Business (CB)

Course Duration
One Semester

Credit Units
3

Level
P5, P6 - Postgraduate Degree

Medium of Instruction
English

Medium of Assessment
English

Prerequisites
EF5042 Corporate Finance, EF5050 Derivatives and Risk Management, EF5052 Investments and EF5070 Financial Econometrics

Precursors
Nil

Equivalent Courses
Nil

Exclusive Courses
Nil

Part II Course Details

Abstract

The course aims to equip students with hands on statistical skill in using computer packages for conducting applied financial research.

Course Intended Learning Outcomes (CILOs)

	CILOs	Weighting (if app.)	DEC-A1	DEC-A2	DEC-A3
1	Appreciate the role of econometrics in financial modelling and implementation.		x		
2	Develop econometric models for financial analysis and business forecasting.		x	x	
3	Use software packages.		x	x	
4	Identify data source and retrieve data for financial research.		x	x	x

A1: Attitude
Develop an attitude of discovery/innovation/creativity, as demonstrated by students possessing a strong sense of curiosity, asking questions actively, challenging assumptions or engaging in inquiry together with teachers.

A2: Ability
Develop the ability/skill needed to discover/innovate/create, as demonstrated by students possessing critical thinking skills to assess ideas, acquiring research skills, synthesizing knowledge across disciplines or applying academic knowledge to real-life problems.

A3: Accomplishments
Demonstrate accomplishment of discovery/innovation/creativity through producing /constructing creative works/new artefacts, effective solutions to real-life problems or new processes.

Learning and Teaching Activities (LTAs)

	LTAs	Brief Description	CILO No.	Hours/week (if applicable)
1	Lecture, lab session, exercises, project	Introduce and explain various econometric theories and models and illustrate how to use software programme to retrieve and analyse the data.	1, 2, 3, 4	-

Assessment Tasks / Activities (ATs)

	ATs	CILO No.	Weighting (%)	Remarks (e.g. Parameter for GenAI use)
1	Coursework (exercise, project etc.)	1, 2, 3, 4	100	-

Continuous Assessment (%)

100

Assessment Rubrics (AR)

Assessment Task

Coursework (exercise, project etc.) (for students admitted before Semester A 2022/23 and in Semester A 2024/25 & thereafter)

Criterion

Demonstrate the capability to apply the econometric theories and models learned in the course and to use the software to retrieve and analyse data.

Excellent

(A+, A, A-) High

Good

(B+, B, B-) Significant

Fair

(C+, C, C-) Moderate

Marginal

(D) Basic

Failure

(F) Not even reaching marginal levels

Assessment Task

Coursework (exercise, project etc.) (for students admitted from Semester A 2022/23 to Summer Term 2024)

Criterion

Demonstrate the capability to apply the econometric theories and models learned in the course and to use the software to retrieve and analyse data.

Excellent

(A+, A, A-) High

Good

(B+, B) Significant

Marginal

(B-, C+, C) Basic

Failure

(F) Not even reaching marginal levels

Part III Other Information

Keyword Syllabus

Basics; Regression; Portfolio analysis; Categorical analysis

Reading List

Compulsory Readings

	Title
1	Nil

Additional Readings

	Title
1	Nil