

Capital University of Economics and Business

Overseas Chinese College

Course Syllabus

<u>Semester and Year</u>	2022 Spring (February 28, 2022-June 24,2022)
<u>Course Name</u>	Quantitative Methods
<u>Course Code</u>	CFA202
<u>Course Type</u>	<input type="checkbox"/> General Education (Required) <input type="checkbox"/> General Education (Elective) <input type="checkbox"/> Professional Course (Required) <input checked="" type="checkbox"/> Professional Course (Elective) <input type="checkbox"/> Basic Disciplinary Course
<u>Course Credits</u>	2
<u>Course Hours</u>	32
<u>Prerequisites</u>	MAT111,MAT112, MAT221
<u>Instructor</u>	Prof.Li
<u>Contact Information</u>	Office: C217 Tele: (010)83951082 Email:occ_limeng@cueb.edu.cn
<u>Office Hour</u>	TBA
<u>Learning Center</u>	TBA
<u>Grade/Section</u>	2020CFA

Course Description

The goal of this course is to prepare students to analyze financial issues using statistics. It covers topics in the areas of probability theory, sampling, estimation, hypothesis testing, and regression analysis. While many students taking this class will have already taken courses in statistics and regression analysis, this course will probably place a much stronger emphasis than typical courses on conceptually understanding the quantitative methods. Since the course is targeted to third-year students, we will not shy away from using the mathematical tools needed to develop the conceptual understanding. But the emphasis of the course will be on the conceptual understanding and application of the tools rather than on the math or the mechanics behind the tools. So for example, when studying hypothesis testing, we will place a heavier emphasis on what the test is doing, when to use it and how to interpret its results, than on mechanical repetitions of the calculations involved in conducting the test.

Student learning objectives

The ultimate objective is that by the end of this course you will be able to:

- (i) Conceptually understand the quantitative methods covered in the course and how they can be applied to analyze a variety of financial issues.
- (ii) Interpret the results of quantitative analyses and think critically about the potential issues that

arise when trying to draw conclusions from such results

(iii) students are expected to build study groups to have discussions and finish assignment given by the teacher..

Textbook

CFA textbook reading 5 to reading 12, and appendix

Reference Book

- *Statistics and Econometrics: Methods and Applications*, by Ashenfelter, Levine, and Zimmerman, Wiley, 2003. [ALZ]. This book provides a good and concise coverage of the key concepts used in this course.

- *Introductory Econometrics: A Modern Approach*, by Jeffrey Wooldridge, South-Western, Third Edition, 2005. [W]. This textbook will be used mainly for regression analysis, and may be a useful book to have for API-210.

Library Source

Students can find reference books and exercises in the library or related materials on the Internet.

Teaching methods

This course consists of lectures, discussions and student presentations. Students must be prepared to finish some small questions and small quizzes during the class.

Grade criterion:

Component	Weight	Description
Final Exam	20%	A cumulative final examination will be given based on all of the contents of the class
Chapter Test	40%	There will be 8 chapter tests during the semester. 5% for each. The purpose of the chapter Tests is to ensure that students keep up with the readings.
Homework	10%	Homework problems will be assigned throughout the term, including but not limited to: terminologies, research project, and reading assignments.
Participation	10%	Individuals will be asked to participate individually in questions during the semester. Their performances should be counted in their participation.
Presentation	10%	Content50%+organization10%+language15%+performance25%
Attendance	10%	Refer to attendance policy listed below.
Total	100%	

Detailed Grade Computation

In a semester, the grade of attendance, participation, assignment/homework, and quiz accounts 60 percent in final grade, the midterm exam and final exam accounts 20 percent in final grade, respectively. 40 percent before midterm, and 60 percent after midterm. That is shown as in the following table:

	Before midterm	After midterm
Attendance	5%	5%
Participation	5%	5%
Homework/assignment	5%	5%
Quiz	5%	5%
Chapter Test	40%	
Final exam		20%
Presentation		10%
Total	100%	

Grading Policy

A+ 97-100	A 93-96	A- 90-92	B+ 87-89	B 83-86	B- 80-82
C+ 75-79	C 70-74	C- 67-69	D+ 63-66	D 62-60	F 0- 59

Homework

The homework of one class must be submitted before next class. Holiday assignment must be submitted on the first class after school reopens. No late homework is acceptable. All students should hand in homework and assignment with hard copies. Assignment should be printed with a headline of pledge of honesty. The score of assignment is determined by the accuracy and relevance. If students have English problems reading textbook or writing report, they should ask the teachers in the Learning Center.

Attendance

Being late for 15 minutes will result in unexcused absence. Each unexcused absence will result in 10% reduction of attendance grade. Five hours of unexcused absences will result in the lowering of grade by one level, i.e. A to A-. 15 hours (30% of total class hours) of absences under any circumstances forces a withdrawal from the course and get a grade of "F". An excused absence must be discussed directly with the teacher. An incomplete grade I will be considered in case of medical or family emergencies. **Students should attend class with their textbooks.**

Participation

Students should participate in classes actively. Half of participation grade is determined by their presentation in class. They are encouraged to ask questions relevant to the subject and express their own opinions. Every student should respect the ideas, opinions, and questions of their classmates. Students should also use office hour to ask questions or talk with the instructor for good communication and effective learning. Frequent visiting instructor in office hour and checking your English will be highly evaluated. Any misbehavior and non-class related activities in class will result in the lowering of the participation grade, including ringing beepers and cell phones. All above behaviors will be solely evaluated by the instructor for scoring.

Self-Study and Reading ability Practice

Instructor will give out the chapters or the reference books to read and use class hours to have discussion; students should be able to show a proactive attitude and ability for self-study and reading. Knowledge and oral English will be elements of homework or presentation score.

Topical Course Outline

Week Index	Content
Week 1 Feb 28-March 4	Syllabus Orientation
	Reading 1: Time Value of Money
	Exercises
Week 2 March 7-March 11	Reading 1: Time Value of Money (Continued)
Week 3 March 14-March 18	Reading 2: Organizing,visualizing,describing data
Week 4 March 21-March 25	Reading 2: Organizing,visualizing,describing data(Continued)
Week 5 March28- Apr 1	Reading 3: Probability Concept
Week 6 Apr 4-Apr 8	Review and Quiz 1 of Previous readings
Week 7 Apr 11-Apr 15	Reading 4: Common Probability Distributions

Week 8 Apr 18-Apr 22	Midterm Term Examination
Week 9 Apr 25-Apr 30	Reading 4: Common Probability Distributions (Continued)
Week 10 May 2-May 6	Reading 5: Sampling and Estimation
Week 11 May 9-May 13	Reading 5: Sampling and Estimation (Continued)
Week 12 May 16-May 20	Reading 6: Hypothesis Testing
Week 13 May 23-May 27	Reading 6: Hypothesis Testing (Continued)
Week 14 May 30-Jun 3	Reading 7: Introduction to Linear regression
Week 15 June 6-June 10	Students' Presentation I and Quiz 2
Week 16 June 13- June 17	Review Session for Final Examination

Teacher's Office Hour

The instructor's office hour is shown in the front of the office door. Students are required to use the instructor's office hour to ask questions or talk with the instructor once every two weeks for good communication and effective learning, which is recorded in the students' participation. The time can be scheduled by instructors or students, or both.

Cheating and Plagiarism

Cheating is not tolerated. Any student caught cheating on a quiz; test or exam will be given a mark of zero for the particular work. At the beginning of the semester the definition of plagiarism will be carefully explained. When any thoughts or writings of another person are used, they must be clearly identified (usually one uses quotation marks) and the source notes. **If any student is caught cheating on any homework assignment, the highest score the student can earn in that course is a "C".**

Note: This syllabus is tentative and may be changed or modified throughout the semester. All students will be notified and a new syllabus will be given.

Important Dates(TBA)

Spring Semester, 2022	Feb 27, 2022— July 17, 2022
Feb.27	Registration
Feb.28	Classes Begin
Mar.4	Last Day to Drop or Add a Course
Apr.5	Qing Ming Festival
Apr.22	Spring Sports
Apr.25 -29	Midterm Test (tentative)
May 1	Labor Day
June 3	Dragon-Boat Festival
June 20-24	Sophomore and Junior students' Final Exam
June 27-July17	Sophomore and Junior students' Social Practice
July11-15	Revision and Final Exam Period
July 18	Summer Vacation Begins

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Instructor: Prof. Lemon

Department Head: Prof. Jingning Li

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