

**Capital University of Economics and Business**  
**Overseas Chinese College**  
**2018-2019 Academic Year Fall Semester**  
**CFA406 Syllabus**

**Semester and Year**    Fall Semester

September 3, 2018— January 13, 2019

<b><u>Course Name</u></b>	<b>CFA thesis</b>
<b><u>Course Number</u></b>	<b>CFA406</b>
<b><u>Section</u></b>	<b>Y01</b>
<b><u>Course Credits</u></b>	<b>2</b>
<b><u>Teaching Hours</u></b>	<b>2*17=34 Hours</b>
<b><u>Instructor</u></b>	<b>Prof. M.Li</b>
<b><u>Contact Information</u></b>	<b>Office: C217</b>
<b><u>Email:</u></b>	<b>occ_limeng@cueb.edu.cn</b>
<b><u>Office Hour</u></b>	<b>TBA</b>
<b><u>Learning Center</u></b>	<b>TBA</b>

**Course Description**

SPSS, which stands for statistical package for the social sciences, is an application that can aid in quantitative data handling. SPSS automatically run statistical tests on data sets . Not only does SPSS allow you to run statistical tests, you can use SPSS for other purposes as well. This course will focus on the application of SPSS on financial area.

**Student learning objectives**

Upon completion of the course, the students should be able to run statistical test using SPSS.Be able to use SPSS to do financial data analysis

**Textbook**

Self-Complied Teaching Material

**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

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percent in final grade, respectively. 40 percent before midterm, and 60 percent after midterm. That is shown as in the following table:

**Grade Criterion**

<b>Component</b>	<b>Weight</b>	<b>Description</b>
Final Exam	50%	A cumulative final examination will be given based on all of the contents of the class. A minimum of 25% of the exam will consist of questions utilizing the application of critical thinking.
Homework/assignment	15%	A scenario will be given, and the scenario's problems will be solved follow terminologies, practice exercises, and project assignments.
Presentation	15%	Students should finish a semester project and make presentation based on the project. Each student should present and the score will be given based on the topic, preparation and PPT and performance.
Participation	10%	Individuals will be asked to participate individually in a question and answer 10 times during the semester. Students are required to meet with their teachers every other week. Their performances should be counted in their participation.
Attendance	10%	Refer to attendance policy listed below
<b>Total</b>	<b>100%</b>	

**Detailed Grade Computation**

Attendance and Participation	20%
Homework	15%
Presentation	15%
Final exam	50% (25% of the exam is for critical thinking)
<b>Total</b>	<b>100%</b>

**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

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**Homework**

Students should finish their homework (except for group projects) by themselves.

**Copying from others will be treated as cheating. Students' homework scored will be lowered.** Students should hand in all assignments promptly and on time. Late assignment will be accepted at the discretion of the instructor (i.e., when the student was ill or had an excused absence). Assignment turned in late without proof of illness or had an excused absence will be reduced in score by 50%.

Assignment should be printed out. Anything that cannot be read will be marked wrong. Printing requirements are as followed: single space between lines, double space between paragraphs, font size is 12 (maximum).

**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-. **4 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 must bring their textbook to class.**

**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. Any misbehavior and non-class related activities in class will result in the lowering of the participation grade, including ringing beepers and cell phones. Student better frequent visit their instructors and chat in English everyday. All above behaviors will be solely evaluated by the instructor for scoring.

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**Topical Course Outline**

<b>Week</b>	<b>Date</b>	<b>Topics</b>
0903-0921	Week 1-3	<b>Syllabus &amp; Class Orientation Introduction to SPSS</b>
0924-0928	Week 4	<b>Correlation and Simple Linear Regression</b>
1001-1007	Week 5	<b>National Day Holiday</b>
1008-1012	Week 6	<b>Multiple Regression Analysis: Estimation and Inference</b>
1015-1019	Week 7	<b>Multiple Regression Analysis: Further Issues</b>
1023-1026	Week 8	<b>Artificial intelligence and Machine Learning</b>
1029-1102	Week 9	<b>Midterm Test</b>
1105-1109	Week 10	<b>Regression Analysis with Time Series Data</b>
1112-1116	Week 11	<b>Further Issues in Using OLS with Time Series Data</b>
1119-1123	Week 12	<b>Factor analysis &amp; Clustering analysis</b>
1126-1130	Week 13	<b>Discriminant &amp; Principal component analysis</b>
1203-1207	Week 14	<b>Students' Presentation (1)</b>
1210-1214	Week 15	<b>Students' Presentation (2)</b>
1217-1221	Week 16	<b>Students' Presentation (3)</b>
1224-1228	Week 17	<b>Review For Final Examination</b>

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0102-0111	Week 18-19	<b>Final Examination</b>

**Instructor :** Prof. Lemon Li **Department Head:** Prof. Jingning.

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