

Capital University of Economics and Business
Overseas Chinese College
2019-2020 Academic Year Fall Semester

SYLLABUS OF CFA406

Semester and Year **Fall Semester**

September 2, 2019— January 10, 2019

Course Name **CFA thesis**

Course Number **CFA406**

Section **Y06**

Course Credits **3**

Teaching Hours **3*17=51 Hours**

Course Type o General Education (Required)
 o General Education (Elective)
 o Professional Course (Required)
 b Professional Course (Elective)
 o Basic Disciplinary Course

Instructor **Prof. Lemon Li**

Contact Information **Office: C217**

Email: occ_limeng@cueb.edu.cn

Office Hour **W 8-10, 14: 30-15: 30 TH 8-10, 11-12**

Leaning Center **T 15: 30-17: 30 18:00-20:00**

Reference Book

Student Writing In The Quantitative Disciplines: A Guide For College Faculty
. Wiley Press, ISBN9781118205822.

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

Capital University of Economics and Business
Overseas Chinese College
2019-2020 Academic Year Fall Semester

After completing this course, students will be able to:

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.

Website Source

1. <http://www.xuetangx.com/>
2. <https://www.coursera.org/>

Library Source

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

Teaching methods

This course consists of lectures, discussions and individual presentations. Students will be divided into small groups with a group leader to help other students in the group with their study. Students must be prepared to finish some small questions and small quiz during the class. After each chapter there will be some mini presentations which should be held by individuals.

Grade criterion:

Component	Weight	Description
Final Exam	20%	A cumulative final examination will be given based on all of the contents of the class. A minimum of 25% of the exam (5 of the 20%) will consist of questions utilizing the application of critical thinking.
Mid-Term Exam	20%	A cumulative mid term examination will be given based on all of the contents of the first half of the class. A minimum of 25% of the exam (5 of the 20%) will consist of questions utilizing the application of critical thinking.
Homework	15%	Homework problems will be assigned throughout the term, including but not limited to: terminologies, research project, and reading assignments.
Quiz	20%	There will be several times quizzes during the semester. The purpose of the quizzes is to ensure that students keep up with the readings.
Participation	10%	Individuals will be asked to participate individually in questions during the semester. Students are required to meet with their teachers every week. Their performances should be counted in their participation.
Presentation	5%	Refer to the handouts.
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%

**Capital University of Economics and Business
Overseas Chinese College
2019-2020 Academic Year Fall Semester**

Participation	5%	5%
Homework/assignment	5%	10%
Quiz	5%	15%
Midterm exam	20% (5% for critical thinking)	
Final exam		20% (5% for critical thinking)
Presentation		5%
Total	40%	60%

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

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-. **17 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.

Capital University of Economics and Business
Overseas Chinese College
2019-2020 Academic Year Fall Semester

Week	Date	Topics	Homework
0902-0906	Week 1	Syllabus & Class Orientation Introduction to SPSS	_____
0909-0913	Week 2	Correlation and Simple Linear Regression	_____
0916-0920	Week 3	National Day Holiday	_____
0923-0927	Week 4	Multiple Regression Analysis: Estimation and Inference	_____
1001-1007	Week 5	National Holiday	_____
1008-1011	Week 6	Multiple Regression Analysis: Further Issues	_____
1014-1018	Week 7	Multiple Regression Analysis with Qualitative Information: Dummy Variables	_____
1022-1025	Week 8	Midterm Test	_____
1028-1101	Week 9	Basic Regression Analysis with Time Series Data	_____
1104-1108	Week 10	Further Issues in Using OLS with Time Series Data	_____
1111-1115	Week 11	Factor analysis & Clustering analysis	_____
1118-1122	Week 12	Discriminant & Principal component analysis	_____
1125-1129	Week 13	Introduction to Artificial Neural Network	_____
1202-1206	Week 14	Further introduction of Artificial Neural Network	_____
1209-1213	Week 15	Students' Presentation (1)	_____
1216-1220	Week 16	Students' Presentation (2)	_____
1223-1227	Week 17	Review For Final Examination	_____
0101-0110	Week 18	Final Examination	_____

Note: Self-Study contents will be also included in your quiz and examinations.

Teacher's Office Hour

Capital University of Economics and Business
Overseas Chinese College
2019-2020 Academic Year Fall Semester

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 at least per week 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 (0) 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.

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.

Instructor : Prof. Lemon Li

Department Head: Prof. Jingning.Li