

**Capital University of Economics and Business**  
**Overseas Chinese College**  
**2020-2021 Academic Year Fall Semester**

---

**SYLLABUS OF CFA406**

**Semester and Year**      **Fall Semester**

**August 31,2020-January 1,2021**

**Course Name**            **CFA thesis**

**Course Number**        **CFA406**

**Section**                 **Y01**

**Course Credits**         **2**

**Teaching Hours**        **2\*17=34 Hours**

**Course Type**            **Professional Course (Required)**

**Instructor**             **Prof. Lemon Li**

**Contact Information**   **Office: C217**

**Email:** [occ\\_limeng@cueb.edu.cn](mailto:occ_limeng@cueb.edu.cn)

**Office Hour**            **T 10:00-12:00 W 10:00-12:00 TH 10:00-11:00 F 8:00-9:00**

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

**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**

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/>

**Capital University of Economics and Business**  
**Overseas Chinese College**  
**2020-2021 Academic Year Fall Semester**

**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 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.
Assignments	40%	Cumulative assignment 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.

**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.**

**Capital University of Economics and Business**  
**Overseas Chinese College**  
**2020-2021 Academic Year Fall Semester**

---

**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.

Date	Topics
Week 1	Syllabus & Class Orientation Introduction to SPSS
Week 2	Descriptive Statistics and SPSS
Week 3	Correlation and Simple Linear Regression
Week 4	Multiple Regression Analysis: Estimation and Inference
Week 5	Multiple Regression Analysis: Further Issues
Week 6	Basic Regression Analysis with Time Series Data
Week 7	Factor analysis & Clustering analysis
Week 8	Discriminant & Principal component analysis
Week 9	<b>Midterm Test</b>
Week 10	Introduction to Artificial Neural Network
Week 11	Further introduction of Artificial Neural Network
Week 12	Introduction to Questionnaire design
Week 13	Review for Final Examination
Week 14	Introduction to Artificial Neural Network
Week 15	Students' Presentation (1)
Week 16	Students' Presentation (2)
Week 17	<b>Final Examination</b>

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

**Capital University of Economics and Business**  
**Overseas Chinese College**  
**2020-2021 Academic Year Fall Semester**

---

**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 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