

# Financial Econometrics: Project assignment

**Report:** Your report should be no more than 12 A4 pages in length, in 12pt font and including appropriate tabular and graphical material.

It should be structured as a scientific report with an introduction, sections describing your analysis of the data including methodology you are considering, justification and results of your analysis, a statement of your conclusions, and references to the relevant literature. The section headings do not have to follow the convention such as *introduction*, *methods*, *results and conclusion*. You may choose suitable section headings that best describe the content. Every figure and table needs to be numbered with a comprehensive caption, and need to be quoted in the text.

The purpose of the reference is to refer readers to the original source of the information that you may assume in your writing. So do make an appropriate selection that is essential and relevant in the text, such as more background information that you omit, to justify your claims or to give credits to others. Find original, reliable and verifiable sources such as books or journal articles that are accepted in the scientific community.

**Plagiarism:** It is important to distinguish between common knowledge and knowledge that should be attributed to others. Plagiarism occurs whenever a student appropriates the writings or results of another and presents as if these were of their own, intentionally or unintentionally. Copying or even paraphrasing part or whole of the text or codes from a textbook, a webpage or other sources is a bad practice and is an example of plagiarism. Any form of plagiarism is considered as serious academic offense.

You *must* write up your report independently of any other students and any other form of assistance. Anything that you have taken from others, not of your invention, should be properly credited, with a proper justification and a reference to the original source. You must not rely on assistance from unknown, unjustifiable, automatically generated or computer-aided resources that are not of your own creation or your own knowledge.

**Declaration of contributions:** On the cover of the report, you need to include the declaration form that states contributions of each member in your group and any assistance you have used to construct part or the whole of your analysis, coding and writing.

**Presentation and Oral exam:** Each will have a total of 25 minutes (15 min. presentation + 8 min. questions + 2 min. preparation/turn-over). Questions are not limited to the particular topic of the project and may include any topic from the course materials.

**Submission:** The report with corresponding codes should be submitted by 2nd Dec. and the presentation slide by 11th Dec., two days before the presentation on 13th Dec.

**Project assessment** A good project is expected to show

- clear and well-organised structure
- accurate, and comprehensive exposition, well-justified arguments
- demonstrations of understanding in depth
- a good use of mathematical representations
- appropriate selection of material and sufficient coverage of topic
- good use of examples, figures and tables to convey ideas or justify claims
- an evidence of initiatives