

PROJECT INSTRUCTIONS

Aim: to analyze data using R Instructions:

+ Teamwork (up to 3 students)

+ Choose a research question to answer. See examples in the textbook, or in any other reference papers and documents.

(Examples: testing CAPM, APT, Factor models, Time series models...) +

+ Collect data, specify data source.

(Example: VN Index, adjusted stock price, firms' data, macroeconomic data...)

+ Use R to analyze the data set, based on a topic of the Financial Econometrics course

+ **Submit PPT slide** on Blackboard, and **present your work in class** during the week **6-11 June** using this slide (we will arrange a make-up class during that week)

+ Submit **revised slide + project report** in Word file (about 6-8 pages) + **data file + result files** **on Blackboard before 18 June 2022 at 11pm30.**

The outline of your report must include: (see chapter 14 for further guidance)

+ Team member names

+ Assigned task of each member

+ Objective of the project

+ Research Question

+ Data description, Data source

+ Methodology: describe the econometrics tools

+ Results and interpretations

+ Conclusion: comments and remarks, suggestions, recommendations...

+ References

Note: It should be your own work, and copying is not allowed (no plagiarism).