



ETF5550: Research Project Coordinator: Dr Denni Tommasi

The main points to cover:

1. What is expected of you in this research project?
1. In semester assessments – two presentations- what is exactly involved?
2. Thesis – assessment process
3. 1-1 meetings with supervisor(s) – weekly.
4. You will develop an excellent learning experience in this empirical/methodological research investigation

Objectives:

This research unit is the flagship of your masters course. Try your best to get a D or HD.

It will help you to build up the research skill in empirical investigation of an important topic (in finance, economics, actuarial related areas, econometric methodology, etc.) – sought-after skill by employers in many business, economic, financial, private and public sectors. R&D is an integral part.

The type of skills:

Reading and understanding of what other researchers have done on the topic of your interest (literature review). You will learn a lot about research: aim, method, findings and their importance to policy makers and other researchers.

In depth understanding of the methodology that you will use in the empirical investigation and explaining the methodology in detail. What will work & what will not work. What method under what conditions will produce reliable results so that accurate policy decisions can be made.

Data collection:

It can be challenging in some projects (you will be rewarded!)

Objective of research project (continued)

1). Data collection/simulated data:

Analysing various features of data and obtaining summary and explaining the results. **Distributional properties of the data.**

2). Empirical investigation:

Application of the methodology to data. Examining the residuals, some diagnostic tests' results and improving the model specification. **Apply improved methodologies.**

3). Interpreting the results. **How useful are your findings and are they more reliable or somewhat better than before.**

You will be engaged in some form of quantitative analysis (econometrics, business statistics, etc.) in your employment or in your PhD program.

4). Conclusion of your research. **A summary of your research, more importantly the main findings and their implications.**

ETF5550: Assessment of the first presentation

	Max Mark	
Slides	20%	
Motivation	20%	
Review of existing literature	20%	
Research objective	20%	
Proposal (results if any)	20%	
Total	100%	

Note Marked out of 100 and the final mark is scaled out of 10.

Supervisor(s)' comments are sought mainly for borderline cases to see if student has been working on the project consistently

ETF5550: Assessment of the final presentation

	Max Mark	Your mark
Slides	20%	
General motivation	20%	
Approach and method	30%	
Results	30%	
Total	100%	

Note Marked out of 100 and the final mark is scaled out of 20.

Note: The final report is worth 70%. A sample thesis will be uploaded onto Moodle soon.

Contents of the presentation slides:

1. Motivation

- Why is this research topic important to study?
- Any previous studies on the topic?
- If so, what have they done & what they found?
- What do you think about these studies? Are they good?
- Can you use better model, method, data, etc. to improve others work?

2. Objectives:

2. What are you trying to investigate in your project?
3. What methodology or model would you use to achieve the aims?
4. What data would you collect or simulate?

3. Methodology

4. Data

5. Results:

Empirical Analysis and the interpretation of the results

6. Conclusion

Some workshops will be conducted by various people:
Location: N122

The activities for this research unit include:

Week 4: Finding and organizing your research - Library databases and Endnote

Week 7: First presentation

Week 8: Writing and presenting the proposal - research topic, themes and questions

Week 12: Second presentation

Week 13: Deadline of thesis

Monday 5:00 pm – 6:00 pm is allocated for consultation of any general issues associated with your research project.

If you have any further question, please let me know