

**FIN 595
APPLIED FINANCIAL RESEARCH
SUMMER II 2015**

Professor: Kurtay Ogunc, PhD, MBA, MApStat

E-mail: Kurtay.Ogunc@tamuc.edu

Course Description: Different techniques of financial research is investigated and applied to financial data. Experience is gained in research problem definition to literature review, collecting and analyzing the data and plotting and interpreting the results.

Pre-requisites: BA 501 - Quantitative Analysis for Managers

Required Textbook: Introductory Econometrics for Finance, 3rd edition, 2014, Chris Brooks, Cambridge University Press, ISBN: 978-1-107-66145-5

EXAMS

You can take the exam anytime between the dates listed below, pick the best day and time. Once you open an exam, you have to finish it within the allowable time. Make sure you have fast Internet connection, and do not wait until the exam week to study all assigned chapters! There is no extra credit, but I might curve at the end of the semester before submitting your course grades. Last but not least, as I am giving you the maximum flexibility when to take the exams, there will be no make-ups. Please plan accordingly, time management is one of the most important aspects of a successful business career.

Exam #1: Chapters 1,2	July 19-21 Sunday through Tuesday
Exam #2: Chapters 1,2,3,4,5	July 30-August 1 Thursday through Saturday
Exam #3: Chapters 1,2,3,4,5,6	August 8-10 Saturday through Monday

GRADING

90% and above	=	A	Exam #1	=	33%
80 to 89%	=	B	Exam #2	=	33%
70 to 79%	=	C	Exam #3	=	34%
60 to 69%	=	D	TOTAL	=	100%
Less than 60%	=	F			

Note: Grades of "I" (incomplete) will not be given to students who merely do not come to class, have failed to satisfactorily complete the course, or who beg, bother, or otherwise pester this instructor. Refer to the University's policy regarding incompletes for further information.

COURSE OUTLINE

Chapter 1: Introduction

Chapter 2: Mathematical and Statistical Foundations

Chapter 3: A Brief Overview of Classical Linear Regression Model

Chapter 4: Further Development and Analysis of the Classical Linear Regression Model

Chapter 5: Classical Linear Regression Model Assumptions and Diagnostic Tests

Chapter 6: Univariate Time Series Modeling and Forecasting

TECHNICAL PROBLEMS AND QUESTIONS

Personal computer problems **do not** excuse the requirement to complete all course work in a timely and satisfactory manner. Each student needs to have a backup method to deal with these inevitable problems.

These methods might include the availability of a backup PC at home or work, the temporary use of a computer at a friend's home, the local library, Office Services such as Kinko's, an Internet cafe, or a bookstore such as Barnes & Noble, etc.

Technical assistance is available 24 hours a day/ 7 days a week. If you have questions related to eCollege, A&M-Commerce's online course management system, click on "TECHNICAL SUPPORT" on the left side of your course screen. An email box will appear. Fill out this technical support form, click submit, and your questions will be forwarded to the technical support staff. A resolution will be sent to you from the technical support staff via email. If at any time you experience technical problems (e.g., you can't log in to the course, you can't see certain material, etc.) please contact the eCollege HelpDesk, available 24 hours a day, seven days a week. The HelpDesk can be reached by sending an email to helpdesk@online.tamuc.org or by calling 866-656-5511. Additionally, you can click on the "Help" button located at the top of each page for more information.

If you use an Internet Service Provider other than the university, please contact a company representative if you are having difficulty accessing the Internet. Other support questions may be addressed to Computing, Telecommunications, and Information Systems (CTIS). The CTIS help desk is staffed Monday-Friday from 8am - 5pm and can be reached at 903-468-6000. The after-hours and weekend emergency phone number is 877-808-1607. When the after-hours support number is dialed, the answering service representative will ask for your name and phone number. The representative will then contact the on-call CTIS technician who should return your call within about 15 minutes.

POLICY ON LATE WORK

Late work **WILL NOT BE ACCEPTED** without a university excused absence as defined by **Texas A&M - Commerce Rules and Procedures 13.99.99.R0.01**. Note: keep a copy of your work - this protects you in the event of questions about missing assignments.

Excused absences include and are limited to:

- ✓ **Pre-authorized religious holidays**
- ✓ **Participation in a required/authorized university activity**
- ✓ **Voting on Election Day**
- ✓ **Obligation of student at legal proceedings in fulfilling responsibility as a citizen**
- ✓ **Documented death in a student's immediate family**

✓ **Verified illness - Resulting in Hospitalization or Long-Term Illness**

CLASS ETHICS & STUDENT CONDUCT

You are expected to maintain high standards of integrity and honesty while pursuing your academic goal(s). The university's statement on academic honesty is found in the Texas A&M University-Commerce Procedures, A13.12, Academic Honesty. Academic dishonesty is defined in the following manner:

"Academic dishonesty includes, but is not limited to, plagiarism (the appropriation or stealing of the ideas or words of another and passing them off as one's own), cheating on exams or other course assignments, collusion (the unauthorized collaboration with others in preparing course assignments), and abuse (destruction, defacing, or removal) of resource material."

Moreover, while taking any exam in this course, your **ONLY** outside source of information should be the textbook, your own personal notes, and a financial calculator or a spreadsheet program such as Microsoft Excel, by which to solve financial calculations. You are not allowed to consult with any other reference material or person while taking an exam.

Students found to have committed academic dishonesty will automatically receive a failing grade for the course and face possible expulsion from the university.

Nondiscrimination Statement: Texas A&M University-Commerce will comply in the classroom, and in online courses, with all federal and state laws prohibiting discrimination and related retaliation on the basis of race, color, religion, sex, national origin, disability, age, genetic information or veteran status. Further, an environment free from discrimination on the basis of sexual orientation, gender identity, or gender expression will be maintained.

STUDENTS WITH DISABILITIES

The Americans with Disabilities Act (ADA) is a federal anti-discrimination statute that provides comprehensive civil rights protection for persons with disabilities. Among other things, this legislation requires that all students with disabilities be guaranteed a learning environment that provides for reasonable accommodation of their disabilities. If you have a disability requiring an accommodation, please contact:

Office of Student Disability Resources and Services
Texas A&M University-Commerce
Gee Library
Room 132
Phone (903) 886-5150 or (903) 886-5835
Fax (903) 468-8148
StudentDisabilityServices@tamuc.edu