LIVERPOOL JOHN MOORES UNIVERSITY

Module Proforma

Approved, 2022.01

Summary Information

Module Code	7700ORYXIF
Formal Module Title	Research and Quantitative Methods for Finance
Owning School	Business and Management
Career	Postgraduate Taught
Credits	20
Academic level	FHEQ Level 7
Grading Schema	50

Module Contacts

Module Leader

Contact Name	Applies to all offerings	Offerings
Oliver Kayas	Yes	N/A

Module Team Member

Contact Name	Applies to all offerings	Offerings

Partner Module Team

Contact Name	Applies to all offerings	Offerings

Teaching Responsibility

LJMU Schools involved in Delivery
LJMU Partner Taught

Partner Teaching Institution

Institution Name
Oryx Universal College WLL

Learning Methods

Learning Method Type	Hours
Lecture	11
Workshop	22

Module Offering(s)

Offering Code	Location	Start Month	Duration
APR-PAR	PAR	April	12 Weeks
JAN-PAR	PAR	January	12 Weeks
SEP-PAR	PAR	September	12 Weeks

Aims and Outcomes

Aims	This module aims to equip students with the necessary skills to critically evaluate and undertake empirical research within the financial and economic sciences. Students will formulate a practical understanding of the required quantitative methods in the financial and economic sciences with an application of the fundamentals of financial econometrics to real world data. Students will also engage in content that builds their understanding of research methods in finance and economics enabling them to formulate a coherent critique of the academic landscape thus generating a salient and achievable research hypothesis.

Learning Outcomes

After completing the module the student should be able to:

Code	Description
MLO1	Interpret and critically evaluate extant research within the economic and financial sciences.
MLO2	Write suitable reports on statistical and financial information through the formulation of coherent research hypotheses.
MLO3	Critically analyse and construct fundamental financial and economic models for analysis.
MLO4	Implement and critically review quantitative methodologies in finance and economics.

Module Content

Outline Syllabus
Statistics – descriptive statistics, probability distributions, hypothesis testing. Regression – Ordinary least squares regressions, dummy variable regressions, regression diagnostics. Financial econometrics – quantitative financial models, cross-sectional models, time-series models. Research methods – formulating the research question, systematic literature review, research methodologies. Relevant research tools/software.

Module Overview

Additional Information
This module will give students the necessary skills to undertake robust empirical research.

Assessments

Assignment Category	Assessment Name	Weight	Exam/Test Length (hours)	Learning Outcome Mapping
Report	Proposal	20	0	MLO1, MLO2
Exam	Exam	80	3	MLO3, MLO4