



## Course and Examination Fact Sheet: Spring Semester 2018

### 8,158: Research Seminar Quantitative Finance

ECTS credits: 3

#### Overview examination/s

(binding regulations see below)

Decentral - Group examination paper with presentation (all given the same grades) (60%)

Decentral - Presentation (in groups - all given the same grades) (20%)

Decentral - Active participation (20%)

#### Attached courses

Timetable -- Language -- Lecturer

[8,158,3.00 Research Seminar Quantitative Finance](#) -- Englisch -- [Adams Zeno](#)

#### Course information

#### Course prerequisites

The MBF research seminar is primarily designed for MBF students who have already finished their compulsory coursework. The content of these compulsory courses are considered as prerequisites. This seminar is focused on empirical research. We therefore expect students to have a basic understanding of regression analysis and to work with empirical software such as R.

#### Course content

The objective of the MBF research seminar is to give students the opportunity to learn how to conduct independent and original research on a current topic of academic interest, present the results, and receive feedback. The research seminar in quantitative finance focuses on the elaboration of current issues in both, traditional as well alternative asset markets. We will propose topics from areas such hedge funds or commodity markets but also welcome topic proposals from students. The individual topic may also have a connection to the student's master's thesis. During the block seminar participants will be asked to present the main findings of their paper and take the role of a discussant for another paper. The discussant is assigned by the instructor after receipt of the paper. In addition, participation in the general discussion is expected.

#### Course structure

##### Agenda

There will be an introductory session in the first week of the semester and an introduction to the econometrics program "R" in the second week of the semester in St. Gallen. The two-day seminar sessions will take place on April 20–21 in Bregenz.

1. Introductory meeting

See Syllabus on StudyNet for further information

2. Introduction to the econometrics program "R"



See Syllabus on StudyNet for further information

3. Two days of seminar sessions

Fri, 20/04/2018 Seminar Sessions 13:30 - 20:00 Bregenz: Hotel

Sat, 21/04/2018 Seminar Sessions 09:00 - 16.00 Bregenz: Hotel

### Organization and bidding process

Please note: The seminar sessions of the research seminar will take place at the Mercure Hotel in Bregenz, Austria. A bus transport from St.Gallen to Bregenz on Friday noon and back to St.Gallen on Saturday will be organized. Alternatively, students may organize individual transportation at their own cost. Further, the university will supply hotel rooms (double occupancy), a conference dinner on Friday evening as well as breakfast and lunch on Saturday for all participants. The research seminar will be subsidized by the MBF Industry Partners (UBS, Credit Suisse, ZKB and Deutsche Bank) reducing the individual cost for students to CHF 100 per person. For organizational reasons, the bidding is binding for this research seminar. Students will have to pay a fee of CHF 100 when registering for the seminar. This fee will not be refunded in case of non-completion of the course (regardless of reason).

The bidding process will be organized decentral. Students will be able to sign up for the seminar under the following link:

<https://goo.gl/forms/Awy3NA5MdCdRlzh1>

**The link will be open from Thursday, 01 February, 2018, 14.00 p.m. until Monday, 12 February, 2018, 12.00 noon, CET (1<sup>st</sup> and 2<sup>nd</sup> main round of the central bidding process).** All slots will be assigned on a first-come, first-serve principle.

Please contact Lea Bühler (lea.buehler@unisg.ch) in case of any questions regarding the organization and bidding process.

## Course literature

Course material is provided on StudyNet. Suggestions for research topics and information about the paper, presentation, and discussion will be presented and discussed in the introductory meeting.

## Additional course information

- Attendance during the introductory lecture is strongly recommended.
- The research paper can be written individually or in groups of two students. Group work is encouraged.
- The deadline for the submission of the research paper is Wednesday, 11 April, 2018 23:59:59 CET. The paper should be submitted as a pdf-file to zeno.adams@unisg.ch.
- Students are required to be present during all presentations and discussions.
- All students are requested to participate actively in all discussions.

Further information is to be found on the StudyNet platform: <http://studynet.unisg.ch>

## Examination information



## Examination sub part/s

### 1. Examination sub part (1/3)

#### Examination time and form

Decentral - Group examination paper with presentation (all given the same grades) (60%)

#### Remark

Individually or in groups of two

#### Examination-aid rule

Term papers

- Term papers must be written without anyone else's help and in accordance with the known quotation standards, and they must contain a declaration of authorship.
- The documentation of sources (quotations, bibliography) has to be done throughout and consistently in accordance with the APA or MLA standards. The indications of the sources of information taken over verbatim or in paraphrase (quotations) must be integrated into the text in accordance with the precepts of the applicable quotation standard, while informative and bibliographical notes must be added as footnotes (recommendations and standards can be found, for example, in METZGER, C. (2015), Lern- und Arbeitsstrategien (11th ed., 4th printing). Aarau: Sauerländer).
- For any work written at the HSG, the indication of the page numbers both according to the MLA and the APA standard is never optional.
- Where there are no page numbers in sources, precise references must be provided in a different way: titles of chapters or sections, section numbers, acts, scenes, verses, etc.
- For papers in law, the legal standard is recommended (by way of example, cf. FORSTMOSER, P., OGOREK R. et SCHINDLER B. (2014, Juristisches Arbeiten: Eine Anleitung für Studierende (5. Auflage), Zürich: Schulthess, or the recommendations of the Law School).

#### Supplementary aids

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#### Examination languages

Question language: English

Answer language: English

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### 2. Examination sub part (2/3)

#### Examination time and form

Decentral - Presentation (in groups - all given the same grades) (20%)

#### Remark

Individually or in groups of two

#### Examination-aid rule

Practical examination

No examination-aid rule is necessary for such examination types. The rules and regulations of the University of St. Gallen apply in a subsidiary fashion.

#### Supplementary aids

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#### Examination languages

Question language: English

Answer language: English

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### 3. Examination sub part (3/3)



## Examination time and form

Decentral - Active participation (20%)

## Remark

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## Examination-aid rule

Practical examination

No examination-aid rule is necessary for such examination types. The rules and regulations of the University of St. Gallen apply in a subsidiary fashion.

## Supplementary aids

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## Examination languages

Question language: English

Answer language: English

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## Examination content

Course evaluation is based on a preparation and presentation of a research paper (60% of final grade), a prepared discussion of another research paper (20% of final grade), and oral participation in the seminar (20% of final grade).

## Examination relevant literature

The relevant literature depends on each individual paper topic.

### Please note

We would like to point out to you that this fact sheet has absolute priority over other information such as StudyNet, faculty members' personal databases, information provided in lectures, etc.

When will the fact sheets become binding?

- Information about courses and examination time (central/decentral and grading form): from the start of the bidding process on 25 January 2018
- Information about decentral examinations (examination-aid rule, examination content, examination relevant literature): after the 4th semester week on 19 March 2018
- Information about central examinations (examination-aid rule, examination content, examination relevant literature): from the start of the enrolment period for the examinations on 09 April 2018

Please look at the fact sheet once more after these deadlines have expired.