

Course program and reading list

Semester 2 Year 2024

School: Arison School of Business B.A

Finance Seminar

Lecturer:

Prof. Doron Avramov doron.avramov@runi.ac.il

Teaching Assistant:

Mr. Ariel Anati ariel.anati@post.runi.ac.il

Course No.: Course Type: Weekly Hours: Credit:

2068 Seminar 4

Course Requirements: Group Code: Language:

Final Paper 242206825 Hebrew

Prerequisites

Prerequisite:

42 - Fundamentals Of Finance OR 2347 - Corporate finance

Students who took one of the courses listed below will not be allowed to register to the course Finance Seminar (2068):

2131 - Finance Seminar- Topic 2



Seminar Framework

Beginning of the course: one lecture which will be held via Zoom

The first lecture will be held on Tuesday 02/04/2023, 8:00-9:30

The zoom link will be posted on the course website.

Guidelines for the first group meeting with the teaching team:

Each group should plan a half-hour meeting with the professor and the teaching assistant for the purpose of choosing the topic.

- o The topic must be finance-realed and of broad interest. You are required to distinguish between an interesting "journalistic" type question and a research oriented topic.
- o All group members should attend the meeting.
- · You are requested to propose **about three well-thought out topics**, so that convergence on the selected topic is fast and efficient.
- o **For each suggested topic,** you have to compose: (1) The research question; (2) The execution plan.
- $\cdot\,$ The meetings will be held about a month following the first lecture.
- · A list of meeting dates will be published on Moodle.

Of primary importance – you should specify what data is needed to successfully complete the project and you have to make sure the required data is feasible.

Follow-up meetings During the term, there will be meetings / conversations, as needed, with the teaching team.

Schedule for the rest of the seminar

- Submission of your research team (via email to the teaching assistant) 02/04/2023
- Submission of the research proposal (through the course website) by 17/5/2023
- Submission of a revised research proposal (through the course website only) by 14/6/2023
- Submission of the seminar paper (through the course website only) until 31/8/2023
- Delay in each of the intermediate stages will result in a reduction of points from the final grade: each delayed week (or a fraction of the week) will result in a reduction of 3 points. The reduction is cumulative. The submission dates above are not changeable. No extensions are allowed.





• The final grade of the course will be determined as follows:

25% Research proposals, milestone preparedness and quality of pre and post meeting work, as described in the section "Seminar Framework". 75% Final paper. We will take into account the following parameters when giving the grade for the seminar work:

- 1. Originality and difficulty of the topic of the work.
- 2. Quality of literature review.
- 3. The quality of the data collection work and analyzation process.
- 4. The quality of the statistical tests applied to the research question and the level of research complexity.
- Quality and depth of analysis of results. Emphasis will be placed on the originality of the analysis.
- 6. The effort exercised in working with the professor and the teaching assistant during the year (refinement of the topic, implementation of the professor's recommendations, improvement in the final research proposal compared to the initial proposal).



- 1. Journal of Finance
 - 2. Journal of Financial Economics
 - 3. Review of Financial Studies
 - 4. Journal of Financial and Quantitative Analysis
- 2. Review of Finance
 - 6. Journal of Accounting and Economics
 - 7. Journal of Accounting Research
 - 8. The Accounting Review
 - 9. Review of Accounting Studies
 - 10. Journal of portfolio management
 - 11. Journal of investing
 - 12. Contemporary Accounting Research
- 3. American Economic Review
- 4. Quarterly Journal of Economics
- 5. Review of Economic Studies
- 6. Journal of Political Economy
- 7. Journal of Business
 - 18. Financial Analysts Journal
 - 19. Management Science
 - 20. Journal of Derivatives