

SUMMER SCHOOL 2017
ON
EMPIRICAL FINANCE AND ACCOUNTING RESEARCH

1-9 MAY, 2017

PRE-SUMMER SCHOOL TUTORIAL
29 - 30 APRIL, 2017

IIM CALCUTTA, KOLKATA

INTRODUCTION

The Financial Research and Trading Laboratory of IIM Calcutta and Indian Finance Association is organizing the third summer school on Empirical Finance and Accounting Research during 1-9 May, 2017. This is a fully residential programme which will expose participants to ten classic papers published in top journals. These papers are carefully chosen by expert and contain the following two features:

- a) talk about interesting problems and focus on strong methodology; and
- b) replicable empirical findings.

The participants will be guided by a team of eminent faculty from India and abroad to walk through these papers to understand the '**the art of writing**' high quality papers and in the process learn some solid research methods.

Like last year, we have a pre-summer school segment as well. The pre-summer school tutorial on Financial Econometrics will help participants learn important statistical methods and techniques that are commonly used in research in Finance and Accounting. The tutorial will cover the following topics:

- a) Event Study
- b) Multiple Regression
- c) ARIMA models
- d) Volatility

The pre-summer school tutorial fee is ₹ 8000/- plus applicable service tax for participants from India. The tutorial fee for overseas participants is US\$ 300 per person. The fee would include course

materials, accommodation on twin sharing basis and all meals (Those who wants single accommodation have to pay ₹ 1250/- extra per night). Last date of registration is **31st March, 2017**.

CONTENT FOR SUMMER SCHOOL

The ten selected papers will be sent to the registered participants in advance. The participants are supposed to study these papers before attending the school. These ten papers will be drawn from five broad topics in the area of empirical finance and accounting. Each topic will be anchored by an eminent faculty.

TOPICS:

- (a) Corporate Governance
- (b) Earnings Management
- (c) Asset Pricing
- (d) Market Microstructure
- (e) Investments

METHODOLOGY

Each paper will be discussed in details highlighting the motivation, research questions, hypotheses building, methods used, and results. In the process of discussing a paper, participants will be given sufficient input on required methods. The participants will be divided into groups to work on each paper and present a research proposal with a pilot study using database available at the Finance Lab of IIM Calcutta. Thus, each team will prepare and present a research proposal, which would contain problem statement, literature review, methodology suggested and results of the pilot study.

KEY TAKEAWAYS

Each participant will have the following takeaways:

- (a) Understand how to position a theme and identify valid research questions.
- (b) Learn several research methods or concepts
- (c) Empirically test hypotheses of a paper
- (d) Learn the art of writing a paper

WHO CAN ATTEND

Assistant and Associate Professors in the area of Finance and Accounting and PhD students in relevant areas can apply for registration. Seats are limited. Maximum capacity for the summer school is 40. Selection will be made by the organizers.

FEES

The course fee is ₹ 35,000 plus applicable service tax for participants from India. The course fee for overseas participants is US\$ 1000 per person. The fee would include course materials, accommodation on twin sharing basis and all meals (Those who wants single accommodation have to pay ₹ 1250/- extra per night). Last date of registration is **31st March, 2017**.

MODE OF PAYMENT

The online payment link will be updated shortly.

REFUND POLICY

Please [click here](#) for the refund policy

VENUE

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