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Dissertation Seminar
Investments, Asset Pricing and Portfolio Choice

Academic Year: **2017/2018**

Semester: **1st**

Instructor(s): **Joni Kokkonen**

Max. Number of Students: **3**

Seminar Description:

The purpose of the master's thesis is to analyze a topic chosen by the student in more detail, gain "hands-on" experience in doing financial research, and can be a valuable learning experience. Writing a master's thesis is an important part of the program. It requires applying theory to practice or testing a specific theory. The workshop consists of both group and individual mandatory sessions. Throughout the sessions, students will be required to present their work as well as comment the work of others.

Seminar Requirements:

The maximum number of students admitted to the workshop is three.

The format of the workshop means that students need to provide an innovative idea they would like to understand better.

Each student wishing to participate in the workshop needs to deliver a research proposal describing the research question. The deadline for this proposal is August 15, 2017.

The length of the proposal must not exceed one page.

Seminar Language:

The entire workshop is held in English. The thesis must also be written in English.

Seminar Objectives:

The purpose of the workshop is to help students write their master's thesis in applied scientific projects related to investments, asset pricing, or portfolio choice. Students are assumed to provide the idea themselves.

Working on the thesis requires students to acquire the knowledge of a specific area through a thorough literature review, understand the relevant available tools and methodology, deal with data and its limitations, perform statistical and economic analysis, interpret the numerical results and relate them to existing literature, and possible making policy recommendations.

Writing a thesis proposal (and especially the thesis itself) according to these standards will require serious effort on your behalf, and may take a lot of hard work to complete.

Upon successful completion of this subject, students should have enhanced their skills in the following generic areas:

- Oral communication and presentation skills
- Written communication
- Problem solving
- Statistical and economic reasoning
- Application of theory to practice
- Interpretation and analysis
- Critical thinking
- Evaluation of data and other information
- Accessing data and other information from a wide range of sources

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Bibliography:

Scientific articles in the specific research area from leading Finance and Economics journals.

Some of the leading journals are:

Finance:
- Journal of Finance
- Journal of Financial Economics
- Review of Financial Studies

Economics:
- Journal of Political Economy
- American Economic Review
- Quarterly Journal of Economics

Contact(s) and Office Hours:

Individual support is available by appointment.

Office: 5305
Email: joni.kokkonen@ucp.pt

No Exceptions Rule:

All deadlines set during the workshop are non-negotiable. By signing up for the seminar, each participant commits to meeting the deadline. There are no exceptions.

Grading:

Grading will be based on the quality of the final thesis as well as the presentation. Grading can also depend on class participation. Students need to be present in every session.

Seminar Schedule Meetings:

Meetings will be held every other week on Thursdays, 17:00 - 18:30, from the first week of classes in September to the last week of classes in December (according to the academic calendar). The first meeting will be on September 7.

In each session, students will present the current state of their thesis using PPT slides. In the first session all students must present their preliminary research plan. Attendance to the meetings is mandatory.

Deadlines:

The full list of dates and deadlines can be consulted here.