



MQBS7040

Quantitative Research Methods

Session 2, Special circumstances 2021

Macquarie Business School Faculty level units

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Session 2 Learning and Teaching Update

The decision has been made to conduct study online for the remainder of Session 2 for all units WITHOUT mandatory on-campus learning activities. Exams for Session 2 will also be online where possible to do so.

This is due to the extension of the lockdown orders and to provide certainty around arrangements for the remainder of Session 2. We hope to return to campus beyond Session 2 as soon as it is safe and appropriate to do so.

Some classes/teaching activities cannot be moved online and must be taught on campus. You should already know if you are in one of these classes/teaching activities and your unit convenor will provide you with more information via iLearn. If you want to confirm, see the list of [units with mandatory on-campus classes/teaching activities](#).

Visit the [MQ COVID-19 information page](#) for more detail.

General Information

Unit convenor and teaching staff

Lance Fisher

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Teaching Assistant

Stephanie Brooks

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Credit points

10

Prerequisites

Admission to MRes

Corequisites

Co-badged status

Unit description

This unit focuses on advanced statistical approaches used in Business and Economics and related disciplines. Topics include statistical modelling, time series analysis, structural VAR models, ARCH and GARCH models of asset return volatility, and panel data models. The unit will consider applications of these models to economic and financial data.

Important Academic Dates

Information about important academic dates including deadlines for withdrawing from units are available at <https://students.mq.edu.au/important-dates>

Learning Outcomes

On successful completion of this unit, you will be able to:

ULO1: Analyse and explain a range of generalised regression methods and their uses.

ULO2: Employ macroeconometric methods to economic and financial data in a variety of contexts and communicate the results.

ULO3: Critically analyse the relevance and limitations of the econometric methods used.

Assessment Tasks

Name	Weighting	Hurdle	Due
In Class Analysis & Discussion	20%	No	Ongoing
Class Test (2)	40%	No	Week 6 & Week 13
Quantitative Analysis Task	40%	No	Week 10

In Class Analysis & Discussion

Assessment Type ¹: Participatory task

Indicative Time on Task ²: 24 hours

Due: **Ongoing**

Weighting: **20%**

Students will analyse and discuss quantitative processes and examples.

On successful completion you will be able to:

- Analyse and explain a range of generalised regression methods and their uses.
- Employ macroeconomic methods to economic and financial data in a variety of contexts and communicate the results.

Class Test (2)

Assessment Type ¹: Examination

Indicative Time on Task ²: 40 hours

Due: **Week 6 & Week 13**

Weighting: **40%**

Two within session tests of 60 minutes each, worth 20% each. These will occur in week 6 and week 13.

On successful completion you will be able to:

- Analyse and explain a range of generalised regression methods and their uses.
- Critically analyse the relevance and limitations of the econometric methods used.

Quantitative Analysis Task

Assessment Type ¹: Problem set

Indicative Time on Task ²: 30 hours

Due: **Week 10**

Weighting: **40%**

Students will be given a set of questions to analyse and interpret. Your analysis will number up to 2,000 words.

On successful completion you will be able to:

- Employ macroeconomic methods to economic and financial data in a variety of contexts and communicate the results.
- Critically analyse the relevance and limitations of the econometric methods used.

¹ If you need help with your assignment, please contact:

- the academic teaching staff in your unit for guidance in understanding or completing this type of assessment
- the [Learning Skills Unit](#) for academic skills support.

² Indicative time-on-task is an estimate of the time required for completion of the assessment task and is subject to individual variation

Delivery and Resources

Delivery and Resources

Lecture and Tutorial times

- Lectures for MQBS7040 are scheduled as per the class timetable available at <http://www.timetables.mq.edu.au/>
- There will be 3 hours teaching per week consisting of one two-hour lecture and a one hour tutorial/lab.
- Lectures and tutorials will be held in the computer labs .

Technology used and required

- If you are enrolled in this unit, you will be listed in the MQBS7040 online unit (iLearn). Login at <http://ilearn.mq.edu.au/>
- The site will be used to post online lectures, lecture slides, handouts, and assignments.

- The site contains a “forum” to which you may contribute. Please log in to the site on a regular basis.
- The main software used in MQBS7040 is Eviews which can be accessed through AppStream

Required and Recommended Texts and/or Materials

The recommended textbooks for MQBS7040 are:

Hill, C. H., Griffiths, W. E. and Lim, G. C. (2018) Principles of Econometrics (5th ed.) Wiley.

Notes and/or materials materials provided by the lecturer.

Teaching and Learning Strategy

- Students are expected to complete all pre-lecture preparation tasks in advance of that particular lecture.
- Please make notes summarizing the pre-lecture readings. These notes do not need to be submitted for assessment; however they will permit discussion of the questions and material in class.
- Students are expected to attend and participate in all classes.

Information

Details of the assessment tasks will be given in lectures and posted on iLearn. You should check iLearn regularly.

Policies and Procedures

Macquarie University policies and procedures are accessible from [Policy Central \(https://policies.s.mq.edu.au\)](https://policies.s.mq.edu.au). Students should be aware of the following policies in particular with regard to Learning and Teaching:

- [Academic Appeals Policy](#)
- [Academic Integrity Policy](#)
- [Academic Progression Policy](#)
- [Assessment Policy](#)
- [Fitness to Practice Procedure](#)
- [Grade Appeal Policy](#)
- [Complaint Management Procedure for Students and Members of the Public](#)
- [Special Consideration Policy](#)

Students seeking more policy resources can visit [Student Policies \(https://students.mq.edu.au/support/study/policies\)](https://students.mq.edu.au/support/study/policies). It is your one-stop-shop for the key policies you need to know about throughout your undergraduate student journey.

To find other policies relating to Teaching and Learning, visit [Policy Central \(https://policies.mq.edu.au\)](https://policies.mq.edu.au)

[du.au](#)) and use the [search tool](#).

Student Code of Conduct

Macquarie University students have a responsibility to be familiar with the Student Code of Conduct: <https://students.mq.edu.au/admin/other-resources/student-conduct>

Results

Results published on platform other than [eStudent](#), (eg. iLearn, Coursera etc.) or released directly by your Unit Convenor, are not confirmed as they are subject to final approval by the University. Once approved, final results will be sent to your student email address and will be made available in [eStudent](#). For more information visit ask.mq.edu.au or if you are a Global MBA student contact globalmba.support@mq.edu.au

Student Support

Macquarie University provides a range of support services for students. For details, visit <http://students.mq.edu.au/support/>

Learning Skills

Learning Skills (mq.edu.au/learningskills) provides academic writing resources and study strategies to help you improve your marks and take control of your study.

- [Getting help with your assignment](#)
- [Workshops](#)
- [StudyWise](#)
- [Academic Integrity Module](#)

The Library provides online and face to face support to help you find and use relevant information resources.

- [Subject and Research Guides](#)
- [Ask a Librarian](#)

Student Enquiry Service

For all student enquiries, visit Student Connect at ask.mq.edu.au

If you are a Global MBA student contact globalmba.support@mq.edu.au

Equity Support

Students with a disability are encouraged to contact the [Disability Service](#) who can provide appropriate help with any issues that arise during their studies.

IT Help

For help with University computer systems and technology, visit http://www.mq.edu.au/about_us/offices_and_units/information_technology/help/.

When using the University's IT, you must adhere to the [Acceptable Use of IT Resources Policy](#). The policy applies to all who connect to the MQ network including students.