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|--|--|--------------------------------|
| Form: Course Syllabus | Form Number | EXC-01-02-02A |
| | Issue Number and Date | 2/3/24/2022/2963 05/12/2022 |
| | Number and Date of Revision or Modification | 2023/10/15 |
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| | The Date of the Deans Council Approval Decision | 2024/1/23 |
| | Number of Pages | 06 |

| | | |
|-----|--|--|
| 1. | Course Title | Research Methods in Finance |
| 2. | Course Number | 1603345 |
| 3. | Credit Hours (Theory, Practical) | 3 Theory |
| | Contact Hours (Theory, Practical) | 3 Theory |
| 4. | Prerequisites/ Corequisites | Applied Financial Econometrics (1603344) |
| 5. | Program Title | BA in Finance |
| 6. | Program Code | 03 |
| 7. | School/ Center | Business |
| 8. | Department | Finance |
| 9. | Course Level | 03 |
| 10. | Year of Study and Semester (s) | 2025/2026 – First (Fall) |
| 11. | Program Degree | Bachelor's Degree |
| 12. | Other Department(s) Involved in Teaching the Course | None |
| 13. | Learning Language | English |
| 14. | Learning Types | <input type="checkbox"/> Face to face learning <input checked="" type="checkbox"/> Blended <input type="checkbox"/> Fully online |
| 15. | Online Platforms(s) | <input checked="" type="checkbox"/> Moodle <input type="checkbox"/> Microsoft Teams |
| 16. | Issuing Date | 22/02/2025 |
| 17. | Revision Date | 04/10/2025 |

18. Course Coordinator:

| | |
|---|---------------------|
| Name: Prof. Diana Nawwash Abu Ghunmi | Contact hours: 3 |
| Office number: 102 | Phone number: 24276 |
| Email: d.abughunmi@ju.edu.jo | |

**19. Other Instructors: None**

Name:

Office number:

Phone number:

Email:

Contact hours:

Name:

Office number:

Phone number:

Email:

Contact hours:

20. Course Description:

This course involves studying how to carry out empirical research in finance. It improves the ability of students to utilize quantitative approaches in the analysis of information from financial markets. Furthermore, it improves student's ability to comprehend results presented in scientific financial journals. The course covers econometric research approaches found in modern financial literature.

21. Program Intended Learning Outcomes: (To be used in designing the matrix linking the intended learning outcomes of the course with the intended learning outcomes of the program)

| PLO's | *National Qualifications Framework Descriptors* | | |
|--|---|-------------------------------------|-------------------------------------|
| | Competency (C) | Skills (S) | Knowledge (K) |
| 1. K1: Demonstrate a comprehensive understanding of core financial theories, principles, and concepts. | <input type="checkbox"/> | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| 2. K2: Recognize and define ethical principles, governance tools, and legal frameworks to promote sustainable financial decision-making and professional practices. | <input type="checkbox"/> | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
| 3. S1: Employ quantitative methods, statistical techniques, and financial technology tools to handle and analyze financial data, and make informed financial decisions. | <input type="checkbox"/> | <input checked="" type="checkbox"/> | <input type="checkbox"/> |



| | | | |
|---|-------------------------------------|-------------------------------------|--------------------------|
| 4. S2: Utilize financial modeling techniques to assess risk, evaluate investment, and forecast financial performance and opportunities. | <input type="checkbox"/> | <input checked="" type="checkbox"/> | <input type="checkbox"/> |
| 5. S3: Apply critical thinking and problem-solving skills to improve financial and investment decision-making and analyze current issues in finance. | <input type="checkbox"/> | <input checked="" type="checkbox"/> | <input type="checkbox"/> |
| 6. C1: Construct scientific research, adhere to its principles, and recommend its findings. | <input checked="" type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> |
| 7. C2: Effectively communicate financial information and justify ideas to diverse audiences, both orally and in writing. | <input checked="" type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> |
| 8. C3: Engage in team work to achieve common goals, share knowledge, and resolve conflicts. | <input checked="" type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> |

* Choose only one descriptor for each learning outcome of the program, whether knowledge, skill, or competency.

22. Course Intended Learning Outcomes: (Upon completion of the course, the student will be able to achieve the following intended learning outcomes)

| Course ILOs # | The learning levels to be achieved | | | | | | Competencies |
|---|------------------------------------|------------|-------|---------|----------|--------|--------------|
| | Remember | Understand | Apply | Analyse | Evaluate | Create | |
| 1. K1: Demonstrate a comprehensive understanding of key econometric methods and methodologies suitable for conducting research in finance. | | X | | | | | |
| 2. S1: Formulate research questions for empirical investigation by synthesising existing literature, critically evaluating the findings and identifying research gaps. | | | | | X | | |
| 3. S2: Design and implement an appropriate research methodology that includes data collection, analysis and interpretation of the findings. | | | | | | X | |



| | | | | | | | | |
|--|--|--|--|--|--|--|----------|--|
| 4. C1: Develop the ability to effectively plan and undertake a research project in the field of finance and effectively communicate its findings. | | | | | | | X | |
|--|--|--|--|--|--|--|----------|--|

23. The matrix linking the intended learning outcomes of the course -CLO's with the intended learning outcomes of the program -PLOs:

| <div> <div>PLO's *</div> <div>CLO's</div> </div> | K1 | S1 | C1 | | | Descriptors** | | |
|--|----|----|----|--|--|---------------|---|---|
| | | | | | | K | S | C |
| 1. K1 | X | | | | | X | | |
| 2. S1 | | X | | | | | X | |
| 3. S2 | | X | | | | | X | |
| 4. C1 | | | X | | | | | X |

*Linking each course learning outcome (CLO) to only one program outcome (PLO) as specified in the course matrix.

**Descriptors are determined according to the program learning outcome (PLO) that was chosen and according to what was specified in the program learning outcomes matrix in clause (21).

24. Topic Outline and Schedule:

| Week | Lecture | Topic | ILO/s Linked to the Topic | Learning Types (Face to Face/ Blended/ Fully Online) | Platform Used | Synchronous / Asynchronous Lecturing | Evaluation Methods | Learning Resources |
|------|---------|-------------------------------------|---------------------------|--|---------------|---|--------------------|--------------------|
| 1 | 1.1 | Introduction | K1 | Face to Face | Class | Synchronous | Exam | Textbook |
| | 1.2 | Introduction to Research in Finance | K1 | Face to Face | Class | Synchronous | Exam | Textbook |
| | 1.3 | Introduction to Research in Finance | K1 | Blended | elearning | Asynchronous | Forum | Textbook |



| Week | Lecture | Topic | ILO/s Linked to the Topic | Learning Types (Face to Face/ Blended/ Fully Online) | Platform Used | Synchronous / Asynchronous Lecturing | Evaluation Methods | Learning Resources |
|------|---------|--|---------------------------|--|---------------|---|--------------------|--------------------|
| 2 | 2.1 | Classical Linear Regression Model (CLRM) | K1 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |
| | 2.2 | Classical Linear Regression Model (CLRM) | K1 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |
| | 2.3 | Classical Linear Regression Model (CLRM) | K1 | Blended | elearning | Asynchronous | Forum | Textbook |
| 3 | 3.1 | Classical Linear Regression Model (CLRM) | K1 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |
| | 3.2 | Classical Linear Regression Model (CLRM) | K1 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |
| | 3.3 | Classical Linear Regression Model (CLRM) | K1 | Blended | elearning | Asynchronous | Assignment | Textbook |
| 4 | 4.1 | Classical Linear Regression Model (CLRM) | K1 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |
| | 4.2 | Classical Linear Regression Model (CLRM) | K1 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |
| | 4.3 | Classical Linear Regression Model (CLRM) | K1 | Blended | elearning | Asynchronous | Quiz | Textbook |
| 5 | 5.1 | Further Development and Analysis of CLRM | K1 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |



| Week | Lecture | Topic | ILO/s Linked to the Topic | Learning Types (Face to Face/ Blended/ Fully Online) | Platform Used | Synchronous / Asynchronous Lecturing | Evaluation Methods | Learning Resources |
|------|---------|--|---------------------------|--|---------------|---|--------------------|--------------------|
| | 5.2 | Further Development and Analysis of CLRM | K1 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |
| | 5.3 | Further Development and Analysis of CLRM | K1 | Blended | elearning | Asynchronous | Forum | Textbook |
| 6 | 6.1 | Further Development and Analysis of CLRM | K1, S2 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |
| | 6.2 | Further Development and Analysis of CLRM | K1, S2 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |
| | 6.3 | Further Development and Analysis of CLRM | K1, S2 | Blended | elearning | Asynchronous | Forum | Textbook |
| 7 | 7.1 | Classical Linear Regression Model Assumptions and Diagnostic Tests | K1, S2 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |
| | 7.2 | Classical Linear Regression Model Assumptions and Diagnostic Tests | K1, S2 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |
| | 7.3 | Classical Linear Regression Model Assumptions and Diagnostic Tests | K1, S2 | Blended | elearning | Asynchronous | Assignment | Textbook |
| 8 | 8.1 | Classical Linear Regression Model Assumptions and Diagnostic Tests | K1, S2 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |
| | 8.2 | Classical Linear Regression Model | K1, S2 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |



| Week | Lecture | Topic | ILO/s Linked to the Topic | Learning Types (Face to Face/ Blended/ Fully Online) | Platform Used | Synchronous / Asynchronous Lecturing | Evaluation Methods | Learning Resources |
|------|---------|--|---------------------------|--|---------------|---|--------------------|--------------------|
| | | Assumptions and Diagnostic Tests | | | | | | |
| | 8.3 | Classical Linear Regression Model Assumptions and Diagnostic Tests | K1, S2 | Blended | elearning | Asynchronous | Forum | Textbook |
| 9 | 9.1 | Classical Linear Regression Model Assumptions and Diagnostic Tests | K1, S2 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |
| | 9.2 | Classical Linear Regression Model Assumptions and Diagnostic Tests | K1, S2 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |
| | 9.3 | Classical Linear Regression Model Assumptions and Diagnostic Tests | K1, S2 | Blended | elearning | Asynchronous | Forum | Textbook |
| 10 | 10.1 | Panel Data | K1, S2 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |
| | 10.2 | Panel Data | K1, S2 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |
| | 10.3 | Panel Data | K1, S2 | Blended | elearning | Asynchronous | Quiz | Textbook |
| 11 | 11.1 | Panel Data | K1, S2 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |
| | 11.2 | Panel Data | K1, S2 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |
| | 11.3 | Panel Data | K1, S2 | Blended | elearning | Asynchronous | Forum | Textbook |
| 12 | 12.1 | Conducting Empirical Research in Finance | S1 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |



| Week | Lecture | Topic | ILO/s Linked to the Topic | Learning Types (Face to Face/ Blended/ Fully Online) | Platform Used | Synchronous / Asynchronous Lecturing | Evaluation Methods | Learning Resources |
|------|---------|--|---------------------------|--|---------------|---|--------------------|--------------------|
| | 12.2 | Conducting Empirical Research in Finance | S1 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |
| | 12.3 | Conducting Empirical Research in Finance | S1 | Blended | elearning | Asynchronous | Forum | Textbook |
| 13 | 13.1 | Additional Econometrics Techniques | C1 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |
| | 13.2 | Additional Econometrics Techniques | C1 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |
| | 13.3 | Additional Econometrics Techniques | C1 | Blended | elearning | Asynchronous | Assignment | Textbook |
| 14 | 14.1 | Additional Econometrics Techniques | C1 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |
| | 14.2 | Additional Econometrics Techniques | C1 | Face to Face | Class | Synchronous | Exams/ Research | Textbook |
| | 14.3 | Additional Econometrics Techniques | C1 | Blended | elearning | Asynchronous | Forum | Textbook |
| 15 | 15.1 | Revision | | Face to Face | Class | Synchronous | | Textbook |
| | 15.2 | Revision | | Face to Face | Class | Synchronous | | Textbook |
| | 15.3 | Revision | | Blended | elearning | Asynchronous | | Textbook |



25. Evaluation Methods:

Opportunities to demonstrate achievement of the ILOs are provided through the following assessment methods and requirements:

| Evaluation Activity | *Mark wt. | CLO's | | | | | |
|-----------------------------|-----------|-------|----|----|----|--|--|
| | | K1 | S1 | S2 | C1 | | |
| First Exam | 30 | X | | X | | | |
| Second Exam –If any | | | | | | | |
| Final Exam | 40 | X | X | X | X | | |
| **Class work | 30 | | | | | | |
| Projects/reports | | | | | | | |
| Research working papers | 15 | X | X | X | X | | |
| Field visits | | | | | | | |
| Practical and clinical | | | | | | | |
| Performance Completion file | | | | | | | |
| Presentation/ exhibition | | | | | | | |
| Any other approved works | | | | | | | |
| • Quizzes | 5 | | | | | | |
| • Forums | 5 | | | | | | |
| • Assignments | 5 | | | | | | |
| Total 100% | 100 | | | | | | |

* According to the instructions for granting a Bachelor's degree.

**According to the principles of organizing semester work, tests, examinations, and grades for the bachelor's degree.

Mid-term exam specifications table*

| No. of questions/ cognitive level | | | | | | No. of questions per CLO | Total exam mark | Total no. of questions | CLO/ Weight | CLO no. |
|-----------------------------------|--------------|-------------|-----------|----------------|--------------|--------------------------|-----------------|------------------------|-------------|---------|
| Create %10 | Evaluate %10 | analyse %10 | Apply %20 | Understand %20 | Remember %30 | | | | | |
| 1 | 1 | 1 | 4 | 2 | 1 | 10 | 100 | 100 | 10% | 1 |
| | | | | | | | | | | |
| | | | | | | | | | | |



Final exam specifications table

| No. of questions/ cognitive level | | | | | | No. of questions per CLO | Total exam mark | Total no. of questions | CLO Weight | CLO no. |
|-----------------------------------|--------------|-------------|-----------|----------------|--------------|--------------------------|-----------------|------------------------|------------|---------|
| Create %10 | Evaluate %10 | analyse %10 | Apply %20 | Understand %20 | Remember %30 | | | | | |
| | | | | | | | | | | 1 |
| | | | | | | | | | | 2 |
| | | | | | | | | | | 3 |
| | | | | | | | | | | 4 |
| | | | | | | | | | | 5 |

26. Course Requirements:

Student should have access to a computer, an internet connection, and the Moodle platform.

27. Course Policies:

- A- Attendance policies: Students are not allowed to miss more than 15% of the classes during the semester. Failing to meet this requirement will be dealt with according to the university disciplinary rules.
- B- Absences from exams and submitting assignments on time: **No make-up exams or quizzes will be held. Assignments must be submitted on time; otherwise, students will receive a zero.**
- C- Health and safety procedures: refer to Student Handbook
- D- Honesty policy regarding cheating, plagiarism, misbehavior: Any inappropriate behaviour will not be tolerated, and student will face consequences based on the University disciplinary rules.
Students are kindly requested to keep their mobiles on silent mode during the lecture. Any disturbance caused by mobile phones will not be tolerated and mobile owner will be requested to leave the class
- E- Grading policy: See above
- F- Available university services that support achievement in the course: Computers/ Internet connection

28. References:

- A- **Required** book(s), assigned reading and audio-visuals:
Introductory Econometrics for Finance, Chris Brooks, latest edition , Cambridge University Press
- B- **Recommended** books, materials, and media:
Links and videos that will be provided on the e-learning platform



29. Additional information:

| | | |
|---|------------|------------|
| Name of the Instructor or the Course Coordinator: | Signature: | Date: |
|Professor Diana Nawwash Abu Ghunmi. | | 04/10/2025 |

| | | |
|---|------------|-------|
| Name of the Head of Quality Assurance Committee/ Department | Signature: | Date: |
| | | |

| | | |
|--------------------------------|------------|-------|
| Name of the Head of Department | Signature: | Date: |
| | | |

| | | |
|---|------------|-------|
| Name of the Head of Quality Assurance Committee/ School or Center | Signature: | Date: |
| | | |

| | | |
|----------------------------------|------------|-------|
| Name of the Dean or the Director | Signature: | Date: |
| | | |