

## Regression Analysis in Management Research

Course No : 02804020

Credit : 2

Prerequisite : Probability, Statistics

Program : Graduate

Instructor : Li Chenxu

Semester : 2015 Fall

Instructor's resume/brief introduction(Within 500 words):

李辰旭博士，北京大学光华管理学院副教授，2010年获美国哥伦比亚大学博士学位。主要从事金融计量和金融工程等专题研究。多项研究成果已成功发表在 *Annals of Statistics* , *Mathematics of Operations Research* , *Mathematical Finance* 等重要学术期刊。作为研究的实践，参与金融机构的衍生品定价与量化交易模型的开发和改进。在北京大学光华管理学院他讲授金融中的量化方法，随机分析与应用，管理学中的统计方法，商务统计分析，数据分析与统计决策等所涉课程。2004年毕业于中国科大，获应用数学学士学位。他兴趣广泛，对文化艺术特别是钢琴演奏及钢琴艺术鉴赏和研究拥有诚挚的热爱。



Instructor's contact information :

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TA's contact information::

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Office hour:

TBA

### Program Learning Goals and Objectives

- 1 **Learning Goal 1** Graduates will be thoroughly familiar with the specialized knowledge and theories required for the completion of academic research.
  - 1.1 Objective 1 Graduates will have a deep understanding of basic knowledge and theories in their specialized area.
  - 1.2 Objective 2 Graduates will be familiar with the latest academic findings in their specialized area and will be knowledgeable about related areas.
  - 1.3 Objective 3 Graduates will be familiar with research methodologies in their specialized area, and will be able to apply them effectively.
- 2 **Learning Goal 2** Graduates will be creative scholars, who are able to write and publish high-quality graduation dissertation and research papers.
  - 2.1 Objective 1 Graduates will write and publish high-quality graduation dissertation and research papers
  - 2.2 Objective 2 Graduates will be critical thinkers and innovative problems solvers.
- 3 **Learning Goal 3** Graduates will have a broad vision of globalization and will be able to communicate and cooperate with international scholars

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- 3.1 Objective 1 Graduates will have excellent oral and written communication skills
  - 3.2 Objective 2 Graduates will be able to conduct efficient academic communication in at least one foreign language
- 4 **Learning Goal 4** Graduates will be aware of academic ethics and will have a sense of social responsibility.
- 4.1 Objective 1 Graduates will have a sense of social responsibility.
  - 4.2 Objective 2 Graduates will be aware of potential ethical issues in their academic career.
  - 4.3 Objective 3 Graduates will demonstrate concern for social issues.

### **Course Overview**

本课程介绍管理学研究中的各种常用统计分析方法 (例如, 回归分析)。

### **Course Objectives**

课程重视理论与实践的结合, 通过本课程的学习使同学们掌握管理学研究中的各种常用统计分析方法 (例如, 回归分析)。

### **Detailed Course Plan**

#### **TENTATIVE SCHEDULE**

- Lecture 01: Course introduction
- Lecture 02: Descriptive analysis and Software Tutorial
- Lecture 03: Linear regression (I)
- Lecture 04: Linear regression (II)
- Lecture 05: Analysis of variance
- Lecture 06: Analysis of covariance
- Lecture 07: Binary regression
- Lecture 08: Ordinal and Poisson regression
- Lecture 09: Time Series Analysis
- Lecture 10: Selected Topics
- Lecture 11: Final Project Presentation

### **Final Exam:**

to be arranged

### **Teaching Methods**

Lectures and discussions

### **IT tools to be used in the classroom**

to be arranged

### **Textbooks**

《应用商务统计分析》, 王汉生著, 北京大学出版社

### **References & Readings**

to be arranged

**Videos, CD-ROMs and other adjunct learning resources used**

to be arranged

**Rules students must follow**

同学按时到课，积极热情参与讨论

**Course Assessment**

50% 平时作业，50% 期末考试.