



HANYANG UNIVERSITY

INTERNATIONAL WINTER SCHOOL

Course Syllabus				
Faculty Information	Name	Sukyoon Jung		
	E-mail			
	Home University	Hanyang University		
	Department	Department of Business Administration		
Course Information	Class Type	Postgraduate		
	Class No.	TBA	Course Code	ACC9051
			Credits	3
	Course Name	Analysis of Accounting Data Using a Statistical Software		
	Lecture Schedule	13:00-17:30 Monday-Friday		
	Course Description	<p>This course is designed to provide a programming introduction for accounting graduate students using STATA or R. Two specific issues that arises using accounting and financial data are addressed in this course. This course first addresses the data preparation in detail. The data preparation includes collecting, cleaning, and merging data from multiple sources into one file primarily for use in analysis. The course also addresses several empirical methods that are frequently applicable in empirical accounting research: creation of key variables of interest in accounting research, regression models, portfolio analysis, and event study method will be discussed.</p>		
	Course Objective	<ol style="list-style-type: none"> Students that have finished this course will be able to conduct the following basic data analysis exercises: <ol style="list-style-type: none"> Accounting data cleaning and merging Variable creation and substitution Calculation of Variables Regression and Hypothesis analysis Portfolio composition and yield calculation Event Study The class is based on theory but students may use laptops that are equipped with STATA or R. Grading <ul style="list-style-type: none"> Quizzes & Assignments: 60% Final Exam: 40% 		
	Student Notice	<ol style="list-style-type: none"> Students need to attend more than two thirds (2/3) of the total number of classes in order to take the final exam. When the act of cheating is discovered, received credit will be cancelled in accordance with the school rules or internal regulations. 		
Course Guide for Disabled Students	<p>Major contents of teaching support services for students with disabilities.</p> <ol style="list-style-type: none"> Visual impairments: prior class registration support, help to move, writing (note takers)-typing help, exemption from English classes, extension of test time, enlarged textbook. Physical disability: prior class registration support, help to move, writing (note takers)-typing help, extension of test time (upper body disorder). Hearing impairments: prior class registration support, writing (note takers)-typing help, exemption from English classes (except for balance disorder). Developmental and intellectual disabilities: prior class registration 			

		<p>support, writing (note takers)-typing help.</p> <p>5. Other disabled students: prior class registration support, writing (note takers)-typing help.</p> <p>6. Other matters: Test time can be extended according to the professor's judgment regardless of type of disability.</p> <p>Remark Students who take this course can get appropriate level of support service including the support listed above depending on the students' individual characteristics and needs through consultation with professors and the support center for students with disabilities. If you have any questions concerning support service for students with disabilities, you can contact professor or support center for students with disabilities.</p> <p><Inquiry>: Support Center for Students with Disabilities (Seoul) 02-2220-0776, (ERICA) 031-400-4502</p>		
	Prerequisite	N/A		
	Materials/Textbooks	Title: Data Analysis Using Stata Author: Kohler/Kreuter Publisher: Stata Press		
Evaluation	Attendance	0%	Quiz	0%
	Assignment	0%	Mid-term Exam	0%
	Presentation	0%	Final Exam	40%
	Group Project	0%	Participation	0%
	Etc.	Evaluation Item		Ratio
		Quiz & Assignments		60%
Total 100%				
Daily Lecture Plan	Day 1	Course type	Offline Lecture	
		Topic	Introduction to Program	
		Details	*Introduction to course *Introduction to STATA *Simple Operation methods of program	
	Day 2	Course type	Offline Lecture	
		Topic	Accounting/Finance data Sources	
	Day 3	Course type	Offline Lecture	
		Topic	Reading data/Creating Variables	
	Day 4	Course type	Offline Lecture	
		Topic	Substituting Variables/Calculating Variables	
	Day 5	Course type	Offline Lecture	
		Topic	Basic Statistics of Variables	
	Day 6	Course type	Offline Lecture	
		Topic	Merge 1 & 2	
	Day 7	Course type	Offline Lecture	
Topic		Portfolio Formation 1 & 2		



	Day 8	Course type	Offline Lecture
		Topic	Regression Analysis 1 & 2
	Day 9	Course type	Offline Lecture
		Topic	Macro 1 & 2
	Day 10	Course type	Offline Lecture
		Topic	Event Study Replication 1 & 2