

光华管理学院 2023 年度 金融学 专业
IPHD 培养方案
IPHD Program Curriculum 2023
of Finance Major
Guanghua School of Management

一、 培养目标

获得博士学位的毕业生应具有扎实、深厚的经济学和金融学功底，以及良好的人文与社会科学素养；熟练掌握金融学研究的理论分析方法和分析工具；熟悉国际学术界金融学研究的的前沿方向，并具有优秀的学术洞察力与独立从事研究的能力；能够完全胜任高水平的大学、政府部门的教学与学术研究工作。

1. Train objectives

The graduates with doctoral degrees shall have solid and profound foundations of economics and finance and good accomplishment of humanity and social sciences; master the theoretical analysis methods and analysis tools of finance research; be familiar with the frontiers of finance research in the international academic circles; have excellent academic insight and independent research abilities; and be completely competent in high-level teaching and academic research in universities and government departments.

二、 科研能力与创新成果的基本要求

学生应该具备在国内或者国外权威论文发表的潜力。

金融学博士生二年级秋季开学前需上交一份研究论文，并在其二年级的金融学专题研讨课上宣讲该论文。一年级论文由专题研讨课授课老师审议是否通过，如授课老师建议不通过，转由金融系博士生指导委员会讨论审议。一年级论文不通过者，经博士生指导委员会同意，三个月后可补考一次。一年级论文不通过者或补考仍不通过者不能参加博士生资格综合考试。

金融学博士生三年级春季开学前需上交一份研究论文，须经两位老师签名以示审核通过。学生需在三年级的金融学专题研讨课上宣讲该论文。

博士生申请学位时，需进行创新性成果申报。自 2022 年 9 月 26 日起，学生提出的经导师审核通过的所有创新性成果均可被认定。

2. Basic requirements for scientific research ability and level

The students shall have the potential to publish dissertations in both domestic and international authoritative academic journals.

Doctoral candidates from the Department of Finance need to submit a research paper before the start of the second academic year, and present this paper at the

course “Advanced Finance Workshop” at Grade II. The course instructor will consider whether the paper completed in Grade I is deemed as “Pass” . Where it’ s deemed as “Fail” , it shall be fully discussed by the doctoral guidance committee of the Department of Finance. The doctoral candidates have the chance to attend a supplementary exam once three months later upon the consent of the committee . Where the research paper of Grade I fails and the supplementary exam fails again, the doctoral candidate will not have the chance to attend the qualifying examination.

Doctoral candidates from the Department of Finance need to submit a research paper before the start of the spring semester of Grade III, which shall be signed by two teachers to show that it has been considered as “Pass” . Students still need to present this paper at the course “Advanced Finance Workshop” at Grade III .

When applying for a doctoral degree, students need to apply for innovative achievements. Starting from September 26, 2022, all innovative achievements proposed by students and approved by supervisors can be recognized.

三、 学位论文基本要求

博士学位论文应当表明作者具有独立从事科学研究工作的能力,并在科学或专门技术上做出创造性的成果,对所研究的课题在某一方面有创新性。博士学位论文应在导师、指导小组的指导下由本人独立完成,应是一篇系统的、完整的、有创造性的学术论文,应按照本学科专业规定的基本要求与书写格式撰写。

3. Basic requirements for the doctoral dissertation

The doctoral dissertation requires the author to make a creative scientific or technical contribution to the subject being studied, and to be of significance either in theoretical ways or in practical ways. It should demonstrate that the author has a both a solid understanding of the basic theory and systematic specialized knowledge of the subject. It should also show that students could engage in scientific research independently. The doctoral dissertation, which should be written in accordance with the basic requirements and writing format stipulated by the discipline, must be completed independently by the doctoral candidate under the guidance of the advisor or the guiding group, and should be a systematic, complete, and creative academic paper (or one paper composed of a number of individual papers).

四、 前沿讲座基本要求

所有在校博士生,应按要求参加系组织的讲座。系助理负责考勤登记,并组织博士生与

讲座报告人进行沟通交流。讲座通知发布时会标注是否需要登记考勤。博士生如有特殊情况不能参加讲座，应提前请假，其当次考勤不作统计，总次数也作相应扣减。讲座考勤登记将作为研究生年度评估、学业奖学金评定和参加博士生综合考试资格的重要条件。

4. Basic requirements for the seminar

All doctoral candidates shall attend the lectures organized by the department as required. The assistant of the department is responsible for the attendance registry and shall organize communication among doctoral candidates and lecturers. The notice of the lecture will state whether the attendance needs to be registered when it is published. If, under special circumstances, the doctoral candidates cannot attend the lecture, they shall ask for a leave in advance, the attendance shall not be registered, and the total times shall be deducted correspondingly. The attendance will be deemed as an important basis for the annual review of the doctoral student, the evaluation of academic scholarship, and also the qualification for attendance of the qualifying examination of doctoral candidates.

五、 年度审核基本要求

博士生需每年进行年度审核，各系评估小组应从学生本人的课程学习能力、学术科研能力、参与研究情况、助研岗位情况、思政岗位情况以及外语水平的提高等方面对学生进行评价。

5. Basic requirements for the annual review

All doctoral students shall be reviewed annually. The evaluation team of each department shall evaluate the students from the following aspects: learning ability, academic research ability, research participation, posts held as research assistants, posts held as ideological and political assistants, and the improvement of foreign language ability.

六、 综合考试基本要求

博士生应在基本完成课程学习后，在规定的时间内参加学科综合考试。学科综合考试采取笔试加面试的方式进行，对博士生学科知识、研究能力和外语水平等进行综合考察。学科综合考试合格的博士生可进入(或继续)博士学位论文工作阶段，不合格的经考试委员会同意可申请3个月后补考一次或依据考试方案参加下一次考试。对补考仍不合格者，一般予以退学；直博生和硕博连读生，也可由考试委员会提出转为硕士研究生的建议，由院系主管负责人审查，报研究生院批准，并按学籍管理相关规定办理。

博士生学科综合考试采取笔试加面试的方式进行。笔试在第二学年的第二学期，采用闭卷形式，内容包括高级微观经济学、高级计量经济学和金融学等内容；面试由考试委员会组

织。笔试成绩达 70 分，方能参加口试；口试前一周需提交一篇研究论文（独立作者，可以使用一年级论文的改进版），并在口试时进行答辩。

一年级论文不通过者、或补考仍不通过者不能参加博士生资格考试。讲座考勤登记也是参加博士研究生学科综合考试的条件。学科综合考试前一学年（秋季学期结束截止），讲座出勤率低于 70%的，不能参加当年的学科综合考试。对于延期参加学科综合考试的，只有在过去一年内出勤率达到 70%及以上，才有资格参加学科综合考试。博士生参加学科综合考试前，如果综合考试科目涉及的必修课不及格者，不能参加。博士生如因为这三种原因未获得参加当年学科综合考试的资格，即视为考试不合格。

博士生学科综合考试缓考参照北大必修课缓考政策执行。

博士生通过学科综合考试后，方可选择导师；未通过者，不能选导师。

6. Basic requirements for the qualifying examination

Doctoral students should take the qualifying examination within the prescribed time after completing the course learning. The qualifying examination is conducted through a combination of written and interview methods, which comprehensively assesses doctoral students' subject knowledge, research abilities, and foreign language proficiency. Doctoral students who pass this examination can enter (or continue) the doctoral thesis work stage. Those who fail can apply for a make-up exam after 3 months or participate in the next year according to the exam plan with the approval of the exam committee. The student who fails the exam for the second time will be expelled from school. Direct doctoral students and concurrent master' s-doctoral student can also be recommended by the examination committee to become master's students, reviewed by the department head, approved by the graduate school, and handled in accordance with relevant regulations on student status management.

The qualifying examination for doctoral students is conducted through a combination of written and interview methods. The written examination is conducted in the spring semester of the second academic year in the form of closed book, including advanced microeconomics, advanced econometrics, and finance. The interview is organized by the examination committee. Only those who score 70 points in the written exam can participate in the oral exam. A research paper (as an independent author, an improved version of the first-grade paper can be used) must be submitted one week before the oral exam, and an oral defense must be provided during the interview.

Those who fail their first-year thesis or fail the make-up exam cannot

participate in the doctoral qualification exam. Attendance registration for lectures is also a condition for participating in the doctoral qualifying examination. Those who have a lecture attendance rate of less than 70% in the academic year before this examination (at the end of the autumn semester) cannot participate in the qualifying examination of that year. For students who have postponed their participation in the qualifying examination, they are only eligible to participate only when their attendance rate has reached 70% or above within the past year. Before doctoral students participate in the qualifying examination, if they fail the required courses involved in this examination, they cannot participate. If a doctoral student fails to obtain the qualification to participate in the qualifying examination of that year due to these three reasons, it will be considered as failing the exam.

The postponement of the doctoral qualifying examination shall be implemented in accordance with the postponement policy for compulsory courses at Peking University.

Doctoral students can only choose advisors after passing the qualifying examination.

七、 选题报告基本要求

博士生应在广泛调查研究、阅读文献资料、明确主攻方向、了解前沿成果和发展动态的基础上，提出学位论文选题。就选题意义、前人相关成果、材料基础与实验条件、理论与方法等方面作学位论文选题报告，尽可能广泛地听取专家意见。

7. Basic requirements for the dissertation proposal

Graduate students are required to put forward the topic of their dissertation based on extensive investigation, literature reading and the understanding of the frontier research results and development tendency in their research area. The topic should be of great significance to academic development, economic construction, and social progress. Within the specified time, students should make a report on the topic selection in terms of its significance, previous relevant achievements, material basis and experimental conditions, theories, and methods, etc. Students need to listen to experts' opinions as widely as possible.

八、 论文审查 (预答辩) 基本要求

博士生一般在申请学位论文答辩的 3 个月以前进行论文的全面审查(预答辩)。向导师、指导小组成员、本专业和相关专业的专家全面报告研究成果和论文写作进展，听取导师和专家的意见，确定是如期答辩、还是延期答辩，进一步修改和完善学位论文。

8. Basic requirements for the dissertation submission

Generally, doctoral students are required to conduct the **dissertation submission** 3 months before applying for oral defense. Students should comprehensively report the writing progress and research results of the dissertation to the advisor, teachers and steering group members of the major and related majors, who will determine whether the oral defense could be conducted as scheduled or postponed. Students should listen to their opinions carefully, and further revise and improve the dissertation.

九、 本方案课程设置

学分要求

总学分最低 33 学分，其中公共必修课 5 学分、专业必修课 26 学分，专业选修课 2 学分
说明：专业选修课的选课范围见下表

9. Curriculum

Credit requirements:

The minimum total credits require 33, including 31 credits of compulsory courses(5 for public compulsory courses, 26 for this major' s compulsory courses), and 2 credits of general elective courses.

序号 Number	课程编号 Course number	课程中文名称 Course name	课程英文名称 English name of course	课程类型 Course type	学分 Credit	开课学 期 Course semes ter	备注 Remark
1		基础汉语	Elementary Chinese	公共必修 compulsory	2	1or2	
2	61400008	中国概况	Lecture Series on Contemporary China	公共必修 compulsory	2	1	
3	02802140	学术思想与学术写作	Academic Thinking and Academic Writing	公共必修 compulsory	1	3	
4	02810090	高级微观经济学	Advanced Microeconomics	专业必修 compulsory	3	1	
5	02810100	高级计量经济学	Advanced Econometrics	专业必修 compulsory	3	1	

6	02803200	实证研究方法与分析	Empirical Research Workflow and Data Analyses	专业必修 compulsory	2	1	
7	02810120	高级微观经济专题	Topics in Advanced Microeconomics	专业必修 compulsory	3	2	
8	02802920	高级计量经济学金融专题	Financial Topics of Advanced Econometrics	专业必修 compulsory	2	2	
9	02802330	现代金融理论与实证 专题二：公司金融理论	Advanced Topics on Corporate Finance	专业必修 compulsory	2	2	
10	02802350	现代金融理论与实证 专题四：实证公司金融	Advanced Topics on Empirical Corporate Finance	专业必修 compulsory	2	2	
11	02802320	现代金融理论与实证 专题一：资产定价理论	Advanced Topics on Asset Pricing Theories	专业必修 compulsory	2	3	
12	02802340	现代金融理论与实证 专题三：实证资产定价	Advanced Topics on Empirical Asset Pricing Theories	专业必修 compulsory	2	3	
13	02802930	高级宏观金融经济学	Advanced Macro-finance	专业必修 compulsory	3	3	
14	02802361	金融学专题研讨一	Advanced Finance Workshop I	专业必修 compulsory	1	3	
15	02802362	金融学专题研讨二	Advanced Finance Workshop II	专业必修 compulsory	1	4	
16	02802980	机器学习与经管研究	Machine Learning for Social Science Research	选修 general elective	2	2	
		学院其它博士项目的必修或限选课程	Required or limited optional courses of other doctoral program of the school	选修 general elective			

其他培养规定：

Other relevant regulations:

1. 金融系博士生出席系认可的会议（主要的见下表，其它的会议 case by case）进行论文报告，可向系里申请补助。原则上每个学生每学年可以获得不超过两次补助。

Doctoral candidates from the Department of Finance can apply for subsidies from the department when they attend conferences recognized by the department (mainly seen in the following table, and case by case for other conferences) and make a dissertation report. In principle, each student may acquire subsidies no more than twice each academic year.

2. 一、二年级博士生都必须担任一定量的助研工作（每人每个月 12-16 个小时），助研工作将由金融系统一安排。

Doctoral candidates at Grades I and II must finish certain work as research assistants (12-16 hours each person per month), and the posts of research assistants will be arranged by the Department of Finance.

3. 每学期结束前，接受博士生助研的教师须对博士生的助研工作进行评价，评价等级分为优秀、良好、及格、不及格。

Before the end of each semester, teachers who accept doctoral candidates as research assistants must assess the work of each doctoral candidate, and the assessment grades are classified as excellent, good, pass, and fail.

4. 金融系博士生指导委员会每年在 6 月底对博士生的助研工作进行定期审核；对于未能按照规定完成助研和助理工作的、评价等级为不及格的，取消参加奖助学金评定的资格。

Doctoral guidance committee of the department of finance assesses the work of doctoral candidates as research assistants regularly at the end of June every year; those who fail to finish the work as research assistants and course assistants, or are graded as "fail", will lose the qualification for attending the evaluation of scholarship and grants.

5. 金融系认可的学术会议包括：

Academic conferences recognized by the Department of Finance:

- 1) American Finance Association Annual Meeting (AFA)
- 2) Western Finance Association Conference (WFA)
- 3) European Finance Association Conference(EFA)
- 4) 中国金融国际年会 (CICF)
- 5) 中国金融学年会 Chinese Finance Annual Meeting
- 6) 中国金融学术年会 (CFRC, 清华五道口主办) China Financial Research Conference (CFRC, sponsored by TSINGHUA PBCSF)
- 7) 中国金融学者论坛 China Finance Scholar Forum
- 8) Financial Management Association Conference (FMA, including FMA Asia)
- 9) 亚洲金融年会 (Asian FA)
- 10) European Financial Management Association Conference (EFMA)

- 11) Northern Finance Association Annual Meeting (NFA)
- 12) Eastern Finance Association Annual Meeting (EFA)
- 13) Midwest Finance Association Annual Meeting (MFA)
- 14) Southwestern Finance Association Annual Conference (SWFA)
- 15) NBER Conference (including Asset Pricing, Corporate Finance, NBER Summer Institute)
- 16) Utah Winter Finance Conference
- 17) Financial Research Association Meeting (FRA)
- 18) Texas Finance Festival
- 19) Society for Financial Studies (SFS) Cavalcade (US, Asia)
- 20) Rothschild Caesarea Center (conference in finance and economic research)
- 21) Duke Finance Conference
- 22) European Winter Finance Summit
- 23) Adam Smith Asset Pricing Conference
- 24) UBC Summer Finance Conference
- 25) Singapore International Finance Conference
- 26) Financial Intermediation Research Society Conference (FIRS)
- 27) Swiss Finance Institute Annual Meeting
- 28) Swiss Society for Financial Market Conference
- 29) Jackson Hole Finance Conference
- 30) Finance Down Under Conference (organized by University of Melbourne)
- 31) Australasian Finance and Banking Conference (AFBC)
- 32) Miami Behavioral Finance Conference
- 33) Wharton Conference on Liquidity and Financial Fragility
- 34) Annual Texas Finance Festival