

1 Title

Marketing & Management Research: Multidisciplinary Perspectives and Methodologies

2 Faculty

Prof. Dr. Xueming Luo
James & Unice West Distinguished Professor

Department of Marketing
College of Business
The University of Texas at Arlington
luoxm@uta.edu
<http://www.uta.edu/faculty/luoxm/>

Dr. Sascha Raithel
Assistant Professor

Institute for Market-based Management
Munich School of Management
Ludwig-Maximilians-University in Munich
raithel@bwl.lmu.de
http://www.en.imm.bwl.uni-muenchen.de/06_persons/mitarbeiter/raithel/index.html

3 Outline

This is a 4-day PhD course about interdisciplinary marketing & management research and an introduction to related quantitative models. It is designed with the goal of providing exposure to cutting-edge topics in various disciplines and its applications in marketing research.

Topics include:

- Marketing strategy
- Marketing-finance interface
- Marketing-information systems interface
- Customer relationship management
- Social media
- Mobile marketing
- Corporate social responsibility and sustainability

An introduction to quantitative models includes:

- Linear regression and selected problems (heteroscedasticity, autocorrelation, multicollinearity,...)
- Panel regression (fixed and random effects models)
- Vector-autoregressive models

Particularly, the learning objectives of the course include:

- 1) Read and critique the literature on the applications of the above topics in marketing, finance, accounting, management, and information systems literature
- 2) Identify interesting and important research questions in those fields
- 3) Understand the various (econometric) models to match different research questions
- 4) Draft and prepare to submit research projects to top A+ journals in marketing (JM/JMR/MKSC), management (SMJ/AMJ), accounting (JAR/AR/JAE), finance (JF/JFE/RFS), and information systems (ISR/MISQ/MGSC).

Paper presentations: Each day, students will be assigned to present the papers; focusing on Hypotheses, Model, Data, Contributions; 10 min, PPT based.

Presentation of project proposals from PhD students: Hypotheses, Model, Data, Contributions; 40 min; PPT based.

4 Administration

4.1 Tentative schedule

Day 1: April 22 [Xueming Luo + Sascha Raithe]

13:30 – 15:00 **Introduction by Xueming Luo**

15:00 – 15:15 Break

15:15 – 16:15 **Paper presentation** 10 min

Paper #1

Presentation and prediscussion of project 50 min

Project presentation #1

16:15 – 16:25 Break

16:25 – 17:25 **Paper presentation** 10 min

Paper #2

Presentation and prediscussion of project 50 min

Project presentation #2

Day 2: April 23 [Xueming Luo + Sascha Raithe]

09:00 – 10:00 **Paper presentation** 10 min

Paper #3

Presentation and prediscussion of project 50 min

Project presentation #3

10:00 – 10:10 Break

10:10 – 11:10 **Paper presentations** 10 min

Paper #4

	Presentation and prediscussion of project 50 min
	Project presentation #4
11:10 – 11:20	Break
11:20 – 12:20	Paper presentation 10 min
	Paper #5
	Presentation and prediscussion of project 50 min
	Project presentation #5
12:20 – 13:30	Lunch
13:30 – 14:30	Paper presentation 10 min
	Paper #6
	Presentation and prediscussion of project 50 min
	Project presentation #6
14:30 – 14:40	Break
14:40 – 15:40	Paper presentation 10 min
	Paper #7
	Presentation and prediscussion of project 50 min
	Project presentation #7
15:40 – 15:50	Break
15:50 – 16:50	Paper presentation 10 min
	Paper #8
	Presentation and prediscussion of project 50 min
	Project presentation #8
16:50 – 17:00	Break
17:00 – 17:30	Project intensive training 30 min
	Projects to be assigned
18:00 – 19:30	Research talk by Xueming Luo

Day 3: April 24 [Xueming Luo + Sascha Raithe]

09:00 – 10:30	Paper presentation 10 min
	Paper #9
	Presentation and prediscussion of project 50 min
	Project presentation #9

	Project intensive training 30 min
	Projects to be assigned
10:30 – 10:45	Break
10:45 – 12:15	Paper presentation 10 min
	Paper #10
	Presentation and prediscussion of project 50 min
	Project presentation #10
	Project intensive training 30 min
	Projects to be assigned
12:15 – 13:15	Lunch
13:15 – 14:45	Paper presentation 10 min
	Paper #11
	Project intensive training 80 min
	Projects to be assigned
14:45 – 15:00	Break
15:00 – 16:30	Project intensive training 90 min
	Projects to be assigned

Day 4: April 25 [Sascha Raithe]

09:00 – 10:30	Lab Session 90 min
	Linear regression and selected problems
10:30 – 10:45	Break
10:45 – 12:15	Lab Session 90 min
	Introduction to panel regression
12:15 – 13:15	Lunch
13:15 – 15:00	Lab Session 105 min
	Introduction to vector-autoregressive modeling

**Professor Xueming Luo intends to select some students
and invite them to work with him on his ongoing projects!**

4.2 Location

Ludwig-Maximilians-University, Munich

4.3 Max. number of participants

The number of participant is limited to [10] because of the extensive efforts for the toward-publication submissions to top journals.

4.4 Cost

The course fee amounts to EUR 600.

5 Prerequisites

Prior exposure to regression analysis is highly recommended.

6 Course Material

Will be provided prior to and during the workshop.

#	Papers
1	Srinivasan, Shuba and Dominique M. Hanssens (2009), "Marketing and Firm Value: Metrics, Methods, Findings, and Future Directions," <i>Journal of Marketing Research</i> , 46(May), 293-312.
2	Luo, Xueming (2009), "Quantifying the Long-term Impact of Negative Words of Mouth on Cash Flows and Stock Prices," <i>Marketing Science</i> , 28(1), 148-65.
3	Luo, Xueming and Christian Homburg (2008), "Satisfaction, Complaint, and the Stock Value Gap," <i>Journal of Marketing</i> , 72(October), 29-43.
4	Wiersema, M and Y Zhang (2011), "CEO Dismissal: The Role of Investment Analysts," <i>Strategic Management Journal</i> , 32(11), 1161-1182.
5	Edmans, Alex (2011), "Does the Stock Market Fully Value Intangibles? Employee Satisfaction and Equity Prices," <i>Journal of Financial Economics</i> , 101(3), 621-640.
6	Luo, Xueming, J. Zhang, and W. Duan (2013), "Social Media and Firm Equity Value," <i>Information Systems Research</i> , forthcoming.
7	Luo, Xueming, S. Raithel, and M. Wiles (2013), "The Impact of Brand Dispersion on Firm Value," <i>Journal of Marketing Research</i> , conditionally accepted.
8	Dhaliwal, Dan, Oliver Li, Albert Tsang, and Yong Yang (2011), "Voluntary nonfinancial disclosure and the cost of equity capital: The initiation of corporate social responsibility reporting," <i>Accounting Review</i> , 86(1), 59-100.
9	Luo, Xueming, Christian Homburg, and Jan Wieseke (2010), "Customer Satisfaction, Analyst Stock Recommendations, and Firm Value," <i>Journal of Marketing Research</i> , 47(6), 1041-1058.
10	Luo, Xueming (2008), "When Marketing Strategy First Meets Wall Street: Marketing Spendings and Firms' Initial Public Offerings (IPOs)," <i>Journal of Marketing</i> , 72(September), 98-109.
11	Luo, Xueming, Michelle Andrews, and Z. Fang (2013), "Mobile Targeting with Time, Location, and Personalization: Field Experiment Evidence," Working paper.

7 To Prepare

Eviews 6, either the student version (available for \$ 39.95) or the academic version (CD-rom only, available for \$ 420) at http://www.eviews.com/general/prices/prices_acad.html

Or R, SAS, LIMDEP, STATA, and other options.

8 Assessment

The grade will be based on three things:

1. Attendance, class Q&A (25% of the grade)
2. Literature oral presentation and PPTs (25% of the grade)
3. Project oral presentation and PPTs before the intensive training and project implementation during/after the intensive training (50% of the grade)

9 Credits

The course is eligible for 6 ECTS.