

# '396' Undergraduate Research Project Application Form

Office for Undergraduate Research in Science  
[www.mcgill.ca/science/ours/](http://www.mcgill.ca/science/ours/)  
victor.chisholm@mcgill.ca  
Dawson Hall, Room 211  
tel 514-398-5964, fax 514-398-8102  
Form version 200603

## Instructions for supervisors

- *All fields are required, unless indicated otherwise.*
- Form available in Word and L<sup>A</sup>T<sub>E</sub>X formats.
- Complete Sections 1 & 2 electronically.
- Email to victor.chisholm@mcgill.ca who will post as PDF on [www.mcgill.ca/science/ours/](http://www.mcgill.ca/science/ours/)

## Instructions for students

- *All fields are required, unless indicated otherwise.*
- Download and print this form. Complete Section 3 and sign.
- See “How students can apply” instructions in Section 2.10.
- Your supervisor or department will tell you if you are selected for this project. If so, you will receive a code to register for a '396' course on MINERVA.

## 1 Supervisor Information

**Name:** Masoud Asgharian  
**Email:** masoud@math.mcgill.ca  
**Phone:** 514-398-1461  
**Website:**  
**Department or Unit:** Mathematics and Statistics  
**Course number:** Math396

## 2 Project Information

### 2.1 Term:

Fall 2007

### 2.2 Project start & end dates:

Sept. 4 - Dec. 1, 2007

### **2.3 Project title:**

Selection Bias and Die-Hard Hedge Funds

### **2.4 Project description:**

It is well-known that most hedge fund data bases are prone to several different types of bias. One type of bias which is most pertaining to the survival distribution of hedge funds, seems, however, to have been neglected in the literature. This type of bias is induced by naively combining die-hard hedge fund, i.e. those who have been initiated before the starting point of the data base, with those who have been born after the start of the data base. The purpose of this project is to study this type of bias and propose appropriate statistically methodology to adjust for this bias.

### **2.5 Prerequisites:**

1 term completed at McGill + CGPA  $\geq$  3.0; or permission of instructor.

### **2.6 Grading scheme:**

20% the first report (due by Oct. 20) and 80% the final report

### **2.7 Other:**

### **2.8 Status:**

This project is:

- Open to applicants
- Already taken; no more positions available this term
- Taken, but contact me for other possible projects this term

### **2.9 Ethics, safety, & training:**

Which of the following, if any, is involved?

- Animal subjects
- Human subjects
- Biohazardous substances
- Radioactive materials
- Handling chemicals
- Using lasers

*For undergraduate students, ethics and safety compliance is the supervisor's responsibility.*

### **2.10 How students can apply:**

Bring this application form and your advising transcript to me during office hours.

**3 Student Information. (1) Print legibly and sign. (2) See ‘How students can apply’ in Section 2.10.**

**Name:**

\_\_\_\_\_

**McGill ID:**

\_\_\_\_\_

**Email** (first.last@mail.mcgill.ca):

\_\_\_\_\_

**Phone:**

\_\_\_\_\_

**Program** (e.g., B.Sc. Maj. Chem. Minor  
Biology):

\_\_\_\_\_

**Level:** (circle one) U0 / U1 / U2 / U3

\_\_\_\_\_

*I have not applied for another 396 course this  
term. **Student signature:***

\_\_\_\_\_

**Date:**

**4 Approvals. (1) Print names and sign. (2) Notify Office for Undergraduate Research in Science. (3) Give student code to register for course on MINERVA.**

**Supervisor:**

\_\_\_\_\_

**Date:**

\_\_\_\_\_

*I certify that this project conforms to depart-  
mental requirements for 396 courses. **Unit***

**Chair, Director, or designate**

\_\_\_\_\_

**Date:**

\_\_\_\_\_