The faculty research grant I received in summer 2014 provided tremendous support to my research project of developing a paper titled “The Attention-Weighted Asymmetric Stock Message Board Effect”. The grant helped me focus on working on this paper for two months in the summer, especially during which I received no fund from any other sources.

I started this research by reviewing existing related studies, designing web crawler programs, and collecting data manually from online stock forums. This beginning stage took about six weeks, followed by another four weeks of data analysis, result optimization, and paper write-up. The difficulties were mostly in collecting and processing millions of data points. But I was able to accomplish most goals of the project and finish the first draft of the paper before fall semester started.

The result of the project is a quality research paper. I have submitted it to several conferences and very hopefully will have at least one conference presentation this summer. The next step will be to further improve and polish it before submitting to a quality finance journal in the fall.

The faculty research fund is extremely important for helping faculties, who usually are very busy teaching classes during regular semesters, concentrate and be more productive in research in the summer. I am much grateful for receiving the research grant and having a quality paper drafted with its support.