Graduate School of Economic & Social Sciences (GESS)

Discrete-Time Finance

Vorlesung 2st. Koziol, C.

Kommentar:

Termine bitte am LS erfragen

Empirical Accounting Research

Vorlesung 2st. Daske, H.

14-täglich	Mi	09:00 - 12:15	17.09.2008-05.12.2008	Schloß Ostflügel O326/28

Center for Doctoral Studies in Business (CDSB)

Additional Questions in Econometrics I

Vorlesung und Übung 4st.

wtl	Mi	15:30 - 17:00	17.09.2008-15.10.2008	L 9, 1-2 003
wtl	Fr	13:45 - 15:15	19.09.2008-24.10.2008	L 9, 1-2 003

Kommentar:

Course Title: Additional Questions in Econometrics I
Instructors: Prof. Dr. Enno Mammen, Melanie Schienle
Offered: Wintersemester 2008/09
Method (hours per week): Lecture (2) + practical exercises (2)
Course level: Phd
Course language: English
Prerequisites: Wahrscheinlichkeitstheorie, entweder Doktoranden- oder Diplomstudium mit mindestens Vordiplom
Examination: written, 180 min
ECTS-Credits: 7
Course description:
Contact persons: Prof. Dr. Enno Mammen, Tel. 181-1927, eMail: emammen@rumms.uni-mannheim,de, L 7, 3-5, Zi. 1.29/30; Melanie Schienle, Tel. 181-1928, eMail: mschienle@rumms.uni-mannheim.de, L 7, 3-5, Zi. 1.46.

Context-Aware Computing

Vorlesung 2st. Becker, C.

wtl	Mo	13:45 - 15:15	08.09.2008-01.12.2008	L 15, 1-6 (Hochhaus) 714/715
Einzel	Mi	10:15 - 11:45	19.11.2008-19.11.2008	

Corporate Governance

Doktorandenseminar 2st.

Einzel	Mi	10:00 - 17:00	26.11.2008-26.11.2008	Schloß Ostflügel O226/28
Einzel	Do	10:00 - 12:00	18.09.2008-18.09.2008	Schloß Ostflügel O226/28
wtl	Do	10:00 - 12:00	09.10.2008-06.11.2008	Schloß Ostflügel O226/28
Einzel	Do	10:00 - 17:00	27.11.2008-27.11.2008	Schloß Ostflügel O226/28

Discrete-Time Finance

Vorlesung 2st. Koziol, C.

Kommentar:

Termine bitte am LS erfragen

Econometrics I

Vorlesung und Übung 6st.

wtl	Di	10:15 - 11:45	16.09.2008-21.10.2008	L 9, 1-2 003
wtl	Di	10:15 - 11:45	23.09.2008-21.10.2008	L 7, 3-5 P 043
wtl	Do	10:15 - 13:30	18.09.2008-23.10.2008	L 9, 1-2 003
wtl	Do	10:15 - 13:30	18.09.2008-23.10.2008	L 7, 3-5 P 044
Einzel	Do	08:30 - 10:00	09.10.2008-09.10.2008	L 7, 3-5 P 043

Kommentar:

Course title: Econometrics I

Instructors: Prof. Dr. Enno Mammen, Melanie Schienle
Method (hours per week): lecture (4) + practical exercises (2)
Course level: Diploma and Ph.D.
Course language: English
Prerequisites: Wahrscheinlichkeitstheorie, entweder Doktoranden- oder Diplomstudium, mindestens Vordiplom
Examination: written, 180 min
ECTS-Credits: 5.5
Course description: In the course an introduction will be given to the basic mathematical probabilistic framework of econometric theory. The course explains the basic notions of probability theory with their measure theoretical background: probability measure, random variables, expectations, conditional expectations, notions of convergence and basic limit theorems. The course gives a training in the use of mathematical arguments to get asymptotic statements of asymptotical econometrics.
Contact persons: Prof. Dr. Enno Mammen, Tel. 181-1927, eMail: emammen(at)rumms.uni-mannheim,de, L 7, 3-5, Zi. 1.29/30; Melanie Schienle, Tel. 181-1928, eMail: mschienle(at)rumms.uni-mannheim.de, L 7, 3-5, Zi. 1.46.

Econometrics II

Vorlesung und Übung		6st.		Trenkler, C.
wtl	Di	10:15 - 11:45	28.10.2008-02.12.2008	A 5, 6 Bauteil B B 244
Einzel	Di	09:00 - 14:00	13.01.2009-13.01.2009	L 7, 3-5 001
wtl	Do	10:15 - 11:45	30.10.2008-04.12.2008	A 5, 6 Bauteil C C 013
wtl	Do	12:00 - 13:30	30.10.2008-04.12.2008	A 5, 6 Bauteil C C 015

Kommentar:

Course title: Econometrics II
Instructors: Prof. Dr. Carsten Trenkler, Phillip Eisenhauer
Offered: Winter semester 2008/09
Method (hours per week): lecture (4) + practical exercises (2)
Course level: PhD
Course language: English
Prerequisites: Econometrics I
Examination: written, 180 min
ECTS-Credits: 5.5
Course description: Econometrics II: In this course we discuss advanced estimation and testing methods. After briefly reviewing problems related to OLS estimation we cover instrumental variable and systems of equation estimation (OLS, GLS). Asymptotic properties of estimators, specification as well as hypothesis testing will be discussed. Finally, we review nonlinear least squares estimation, maximum likelihood methods (including a comparison of LR, WALD and LM tests) and the generalized method of moments.
Contact persons: Prof. Dr. Carsten Trenkler, Tel. 181-1852, eMail: trenkler@uni-mannheim.de, L 7, 3-5 105/106;
Phillip Eisenhauer, philipp.eisenhauer@gmx.de

Forschungsseminar

Seminar		2st.		Weber, M.

Mathematics I für Doktoranden

Vorlesung und Übung		4st.		
Einzel	Mo	14:30 - 16:45	08.09.2008-08.09.2008	L 7, 3-5 001
Einzel	Di	09:00 - 12:00	09.09.2008-09.09.2008	Schloß Ostflügel O129
Einzel	Di	13:30 - 15:15	09.09.2008-09.09.2008	L 7, 3-5 S 031
Einzel	Di	15:15 - 17:30	09.09.2008-09.09.2008	L 9, 1-2 001
wtl	Di	12:00 - 13:30	16.09.2008-07.10.2008	L 15, 1-6 (Hochhaus) A 001
wtl	Di	13:45 - 15:30	16.09.2008-14.10.2008	L 15, 1-6 (Hochhaus) A 001
Einzel	Di	12:00 - 14:00	14.10.2008-14.10.2008	
Einzel	Mi	09:00 - 12:00	10.09.2008-10.09.2008	L 7, 3-5 S 031
Einzel	Mi	14:30 - 16:45	10.09.2008-10.09.2008	Schloß Ostflügel O129
Einzel	Do	09:00 - 12:00	11.09.2008-11.09.2008	L 9, 1-2 004
Einzel	Do	14:30 - 16:45	11.09.2008-11.09.2008	L 7, 3-5 S 031
Einzel	Fr	09:00 - 12:00	12.09.2008-12.09.2008	L 7, 3-5 S 031
Einzel	Fr	14:30 - 16:45	12.09.2008-12.09.2008	L 7, 3-5 S 031

Kommentar:

Course title: Mathematics I für Doktoranden
Instructors: Dr. Melanie Schienle, Dr. Kyusang Yu
Offered: Wintersemester 2008/09
Method (hours per week): seminar (4)
Course level: PhD

ECTS-Credits: Course description: The course gives an introduction in mathematical techniques that will be frequently used in the following PhD courses in macro and microeconomics and in econometrics. The course covers: sets, relations, preferences, linear vector spaces, basics of topology, convex optimisation, differentiable calculus and smooth optimisation.
References: De la Fuentes Mathematical Methods and Models for Economics, Cambridge. Schofield, N. (2004). Mathematical Methods in Economics and Social Choice. Springer
In the first week (3.9.-7.9.2007).
Melanie Schienle, e-Mail: mschienl@rumms.uni-mannheim.de, L7, 3-5, room 146, Tel. 181-1928,Dr. Yu Kyusang,kyusangu@yahoo.co.kr, L , 7, 3-5, room 144, Tel. 181-1943

Professor de Mooij: TAX 1 - Economics and Empirics of Company Taxation

Gastvortrag

Kommentar:

Course description
This course discusses key behavioral distortions induced by company taxation. We consider seminal empirical contributions to the literature on behavioral responses. The mehodology of meta analysis is discussed as a way to understand study differences and to obtain consensus estimates from the literature. We also put the information about distortions in a welfare-economic framework. Thus, we illustrate the normative principles regarding the design of company taxation.

Registration
You can register at the Office of the Chair for Business Taxation:
Sandra Numrich, phone: -1718, E-Mail: Steuern@bwl.uni-mannheim.de

"Strategic Management " in der "Graduate School of Economics and Social Sciences"

Doktorandenseminar 2st. Woywode, M.

Einzel	Mo	10:00 - 16:00	08.12.2008-08.12.2008	L 9, 1-2 210
Einzel	Di	10:00 - 16:00	09.12.2008-09.12.2008	L 9, 1-2 210
wtl	Do	15:30 - 18:45	02.10.2008-18.12.2008	L 9, 1-2 210

Semiparametric Theory

Vorlesung 2st.

wtl	Di	13:45 - 15:15	04.11.2008-09.12.2008	L 9, 1-2 003

Kommentar:

Course title: Semiparametric Theory
Instructor: Prof. Dr. E. Mammen
Offered: Wintersemester 2008/09
Method: (hours per week): lecture (2)
Course level: PhD
Prerequisites: Prerequisites: Wahrscheinlichkeitstheorie, entweder Doktoranden- oder Diplomstudium, mindestens Vordiplom
Examination: 90 minutes
ECTS-Credits: 5
Contact person: Prof. Dr. E. Mammen, Tel. 181-1927, E-mail: emammen@rumms.uni-mannheim.de, L 7, 3 - 5, room 129/30.

Center for Doctoral Studies in Economics (CDSE)

Additional Questions in Econometrics I

Vorlesung und Übung 4st.

wtl	Mi	15:30 - 17:00	17.09.2008-15.10.2008	L 9, 1-2 003
wtl	Fr	13:45 - 15:15	19.09.2008-24.10.2008	L 9, 1-2 003

Kommentar:

Course Title: Additional Questions in Econometrics I
Instructors: Prof. Dr. Enno Mammen, Melanie Schienle
Offered: Wintersemester 2008/09
Method (hours per week): Lecture (2) + practical exercises (2)
Course level: Phd
Course language: English
Prerequisites: Wahrscheinlichkeitstheorie, entweder Doktoranden- oder Diplomstudium mit mindestens Vordiplom
Examination: written, 180 min
ECTS-Credits: 7
Course description:
Contact persons: Prof. Dr. Enno Mammen, Tel. 181-1927, eMail: emammen@rumms.uni-mannheim,de, L 7, 3-5, Zi. 1.29/30; Melanie Schienle, Tel. 181-1928, eMail: mschienle@rumms.uni-mannheim.de, L 7, 3-5, Zi. 1.46.

Applied Econometrics for Health Economists

Vorlesung und Übung 2st.

wtl	Di	08:30 - 10:00	09.09.2008-05.12.2008	L 9, 1-2 002

Kommentar:

Course title: Applied Econometrics for Health Economists
Instructor: PD Dr. Hendrik Jürges
Method (hours per week): lecture (1) + practical exercises
Course level: Diploma and Ph.D.
Examination: written final exam, 45 min.
ECTS-Credits: 3.5
Course description. This course gives a non-technical introduction into econometric techniques used in modern health economics. Emphasis is on applied work, illustrating the use of relevant computer software (Stata) applied to large scale micro data sets such as the SOEP or SHARE. The course assumes basic familiarity with principles of statistical inference (estimation and testing) in the linear regression model. Reference: Jones, Andrew (2007): Applied Econometrics for Health Economists, 2nd ed. Oxford, Radcliffe Publishing.
Contact person: PD Dr. Hendrik Jürges, Tel. 181-3519, e-Mail: juerges@mea.uni-mannheim.de, L 13,17, room 212

Applied Economics and Econometrics Seminar

Seminar Trenkler, C.

wtl	Mi	12:00 - 13:30	17.09.2008-05.12.2008	L 7, 3-5 P 044
Einzel	Mi	13:30 - 14:00	22.10.2008-22.10.2008	L 7, 3-5 P 044

Kommentar:

Contact persons:
Prof. Dr. Carsten Trenkler, e-Mail: trenkler(at)uni-mannheim.de, L7, 3 - 5, Raum 105, Tel. 181-1852
Steffen Reinhold, e-mail: reinhold(at)mea.uni-mannheim.de
Maximal 35 Teilnehmer

CDSE - Seminar

Doktorandenseminar 2st. von Thadden, E.L.

wtl	Di	15:30 - 17:00	09.09.2008-05.12.2008	L 7, 3-5 P 044

Kommentar:

Termin wie letztes Semester

Diplomanden- und Doktorandenseminar Ökonometrie

Seminar Trenkler, C.

Einzel	Mi	13:00 - 14:00	13.08.2008-13.08.2008	L 7, 3-5 P 043
Einzel	Mi	16:00 - 17:30	01.10.2008-01.10.2008	L 9, 1-2 002

Kommentar:

Contact persons:
Prof. Dr. Carsten Trenkler, e-Mail: trenkler(at)uni-mannheim.de, L7, 3 - 5, Raum 105, Tel. 181-1852
Prof. Dr. Uta Pigorsch, e-mail: uta.pigorsch(at)vwl.uni-mannheim.de, L7, 3 - 5, Raum 126, Tel. 181-1945
Termine nach Vereinbarung
Prof. U. Pigorsch, Prof. C. Trenkler

Doktorandenseminar

Doktoranden- und Diplomandenseminar 2st.

wtl	-	-	-

Econometrics I

Vorlesung und Übung 6st.

wtl	Di	10:15 - 11:45	16.09.2008-21.10.2008	L 9, 1-2 003
wtl	Di	10:15 - 11:45	23.09.2008-21.10.2008	L 7, 3-5 P 043
wtl	Do	10:15 - 13:30	18.09.2008-23.10.2008	L 9, 1-2 003
wtl	Do	10:15 - 13:30	18.09.2008-23.10.2008	L 7, 3-5 P 044
Einzel	Do	08:30 - 10:00	09.10.2008-09.10.2008	L 7, 3-5 P 043

Kommentar:

Course title: Econometrics I
Instructors: Prof. Dr. Enno Mammen, Melanie Schienle

Method (hours per week): lecture (4) + practical exercises (2)
Course level: Diploma and Ph.D.
Course language: English
Prerequisites: Wahrscheinlichkeitstheorie, entweder Doktoranden- oder Diplomstudium, mindestens Vordiplom
Examination: written, 180 min
ECTS-Credits: 5.5
Course description: In the course an introduction will be given to the basic mathematical probabilistic framework of econometric theory. The course explains the basic notions of probability theory with their measure theoretical background: probability measure, random variables, expectations, conditional expectations, notions of convergence and basic limit theorems. The course gives a training in the use of mathematical arguments to get asymptotic statements of asymptotical econometrics.
Contact persons: Prof. Dr. Enno Mammen, Tel. 181-1927, eMail: emammen(at)rumms.uni-mannheim,de, L 7, 3-5, Zi. 1.29/30; Melanie Schienle, Tel. 181-1928, eMail: mschienle(at)rumms.uni-mannheim.de, L 7, 3-5, Zi. 1.46.

Econometrics II

Vorlesung und Übung		6st.			Trenkler, C.
wtl	Di	10:15 - 11:45	28.10.2008-02.12.2008	A 5, 6 Bauteil B B 244	
Einzel	Di	09:00 - 14:00	13.01.2009-13.01.2009	L 7, 3-5 001	
wtl	Do	10:15 - 11:45	30.10.2008-04.12.2008	A 5, 6 Bauteil C C 013	
wtl	Do	12:00 - 13:30	30.10.2008-04.12.2008	A 5, 6 Bauteil C C 015	

Kommentar:

Course title: Econometrics II
Instructors: Prof. Dr. Carsten Trenkler, Phillip Eisenhauer
Offered: Winter semester 2008/09
Method (hours per week): lecture (4) + practical exercises (2)
Course level: PhD
Course language: English
Prerequisites: Econometrics I
Examination: written, 180 min
ECTS-Credits: 5.5
Course description: Econometrics II: In this course we discuss advanced estimation and testing methods. After briefly reviewing problems related to OLS estimation we cover instrumental variable and systems of equation estimation (OLS, GLS). Asymptotic properties of estimators, specification as well as hypothesis testing will be discussed. Finally, we review nonlinear least squares estimation, maximum likelihood methods (including a comparison of LR, WALD and LM tests) and the generalized method of moments.
Contact persons: Prof. Dr. Carsten Trenkler, Tel. 181-1852, eMail: trenkler@uni-mannheim.de, L 7, 3-5 105/106;
Phillip Eisenhauer, philipp.eisenhauer@gmx.de

Fakultätsseminar

Sonderveranstaltung					
wtl	Di	17:15 - 18:45	09.09.2008-05.12.2008	L 7, 3-5 001	

Macroeconomics I

Vorlesung					Krebs, T.
wtl	Mo	10:15 - 11:45	08.09.2008-13.10.2008	L 7, 3-5 P 043	
Einzel	Mo	09:00 - 14:00	05.01.2009-05.01.2009	L 7, 3-5 001	
wtl	Mi	10:15 - 11:45	10.09.2008-15.10.2008	L 7, 3-5 P 043	

Kommentar:

Course title: Macroeconomics I
Instructor: Prof. Tom Krebs, Ph.D.
Method (hours per week): core lecture (4)
Course level: Ph.D. students
Examination: written, 90 minutes
Course description: This course provides a first introduction to some of the basic questions, methods, and models of modern macroeconomis. In terms of questions, the course focusses on the medium and long-run (economic growth) and emphasizes the interplay between theory and data. Most of the questions are analyzed using the neoclassical growth model, but simple versions of endogenous growth models are also covered. Mathematical methods discussed in the course include difference equations, dynamic programming (Bellman equation), fixed point theorems, Euler equations, and transversality conditions.
Contact person: Prof. Tom Krebs, Ph.D., E-mail: tkrebs@econ.uni-mannheim.de

Macroeconomics I

Übung		2st.			
wtl	Fr	08:30 - 10:00	12.09.2008-05.12.2008	L 9, 1-2 002	

Macroeconomics II

Vorlesung		4st.		
wtl	Mo	10:15 - 11:45	20.10.2008-01.12.2008	L 7, 3-5 P 043
wtl	Mi	10:15 - 11:45	22.10.2008-10.12.2008	L 7, 3-5 P 043
Einzel	Do	09:00 - 14:00	15.01.2009-15.01.2009	L 7, 3-5 001

Kommentar:

Course title: Macroeconomics II
Instructor: Prof. Philip Jung, Ph.D.
Method: core lecture (4)
Course level: Ph.D. students
Course language: English
Prerequisites: Macroeconomics I
Examination: written, 90 minutes
Course description: This course extends and deepens the tools learned in the first part of the class. In particular we apply dynamic programming and other methods numerically (based an Matlab) to study the quantative implications of the theory in more detail. The interaction between theory and data is emphasized. We apply the tools to solve a rich set of models, including New Keynesian models, labor market models, Ramsey optimal taxation models and stochastic extensions of the neoclassical growth model with incomplete markets.
Contact person: Prof. Philip Jung, Ph.D., E-mail: p.jung@vwl.uni-mannheim.de

Macroeconomics II

Übung		2st.		
wtl	Mi	13:45 - 15:15	10.09.2008-03.12.2008	L 7, 3-5 P 043

Markets and Strategies I

Vorlesung		4st.		Peitz, M.
wtl	Mo	15:30 - 17:00	08.09.2008-05.12.2008	L 7, 3-5 P 043
Einzel	Mo	10:00 - 13:00	15.12.2008-15.12.2008	L 7, 3-5 P 043
wtl	Mi	15:30 - 17:00	10.09.2008-05.12.2008	L 7, 3-5 P 044

Kommentar:

Prof. Dr. Martin Peitz
University of Mannheim
Fall Term 2008
Markets and Strategies I
(former SABG I)
1. Time and location:
Mondays, 15:30-17:00 h, in P 044
Wednesdays, 15:30-17:00 h, in P 044
Lecture in the Fall Term 2008, 4 hours per week + Exercises (2 hours per week)
2. First lecture: Monday, September 8, 2008
3. Office hours: by appointment
4. Adressees: The course is designed for advanced (and capable) students in the diploma studies program. It is also designed for 2nd year students in the doctoral program.
5. Prerequisites: Successful participation in the micro sequence. In particular, basic notions of game theory as acquired in the micro sequence are useful.
6. Grading:Grading on the basis of a final exam (50 %); problem sets throughout the course (30%), class participation (20%).
The grading of students of the doctoral program is separate and has a different basis.
7. Concept for the course:
It is a too complex task to analyze strategic planning problems without an appropriate reduction to a more abstract environment. This makes a formal analysis very important and often essential. This course shall enable the student to gain such an understanding from a business strategy and competition policy perspective. Importantly, the student is not only expected to understand existing models but more general principles and mechanisms at work. Hence, models can be adapted to tackle concrete problems. Students are provided with a toolkit and are encouraged to think strategically. This course covers the fundamentals of the theory of industrial organization. These are complemented by case studies and background knowledge of competition policy.
This lecture is part of a series of courses (which are otherwise offered by the chair of Professor Stahl), This series is not restricted to the presentation and understanding of models, but culminates in the development of new models which provide answers to current questions about firm behaviour from a business strategy or competition policy perspective.
Markets and Strategies I can be taken in isolation or as part of a sequence.
The course will be offered in English. This facilitates the access to the original literature. The course is demanding, time intensive, and requires an active participation of the students.
8. Literature:
There are a number of helpful introductory textbooks available. In particular,
Cabral, L.M. (2000): Introduction to Industrial Organization, Cambridge, MA: MIT Press is compact and good to read. You may also want to consult

Pepall, L., D. Richards und G. Normann (2002): Industrial Organization: Contemporary Theory and Practice, Mason, OH: South-Western Thomson Learning (or later edition).
These two books are organized well but cover only elementary material. At the opposite end are the following two, very useful books:
Tirole, J. (1988): The Theory of Industrial Organization, Cambridge, MA: MIT Press. This book is a classic and much more demanding than the two books recommended above. Some (but surprisingly few) topics are missing or not up-to-date. It continues to be an excellent source book, in particular for Markets and Strategies II.
Motta, M. (2003): Competition Policy: Theory and Practice, Cambridge, UK. This book covers only some of the topics, but it covers most aspects of competition policy.
Anybody who wants to improve or refresh his or her knowledge of game theory may want to consult the corresponding chapter in Tirole (1998) or the book
Gibbons, R. (1992), A Primer in Game Theory, Harvester Wheatsheaf (identical to: Game Theory for Applied Economists, Princeton University Press).
Working papers and articles will be recommended for doctoral students. Lecture notes to some of the course topics will be made available (preliminary chapters).
9. Organization of the course:
1. Introduction
2. Preliminaries
3. Market Power
4. Sources of Market Power
5. Market Segmentation
6. Market Power and Asymmetric Information
7. Market Entry and Reactions to Entry
8. Collusion, Cartels and Horizontal Mergers
9. Vertically Related Markets
10. R&D and the Protection of Intellectual Property
11. Network Effects, Standards, and Systems Competition
12. Intermediation

Course title: **Strategic Action in Business and Government I**
Instructor: Prof. Dr. Peitz
Offered: Fall-Winter Semester 2008/09
Method (hours per week): lecture (4) + exercises
Prerequisites: Mikroökonomik I – III or equivalent
Examination: Final exam (50%), problem sets (30%), class participation (20%)
ECTS-Credits: 11
Course description: The analysis of a real life strategic planning problem necessitates the reduction of the problem to its essentials. The course is designed to equip the student with the tools relevant for the analysis of such strategic problems at the level of the firm, as well as the level of an industry which typically is the relevant level for the analysis of regulatory and competition policy. Emphasis is placed not only on the reception of existing models but also on the generation of new ones that are appropriate for the analysis of specific real life problems. In contrast to the presentation of recipes, the course is intended to present approaches to micro and game theoretically based generic thinking about solutions to strategic problems.
Contact person: Prof. Dr. Peitz, Ph. D., Tel. 181-1835, martin.peitz@googlemail.com

Mathematics I für Doktoranden

Vorlesung und Übung 4st.

Einzel	Mo	14:30 - 16:45	08.09.2008-08.09.2008	L 7, 3-5 001
Einzel	Di	09:00 - 12:00	09.09.2008-09.09.2008	Schloß Ostflügel O129
Einzel	Di	13:30 - 15:15	09.09.2008-09.09.2008	L 7, 3-5 S 031
Einzel	Di	15:15 - 17:30	09.09.2008-09.09.2008	L 9, 1-2 001
wtl	Di	12:00 - 13:30	16.09.2008-07.10.2008	L 15, 1-6 (Hochhaus) A 001
wtl	Di	13:45 - 15:30	16.09.2008-14.10.2008	L 15, 1-6 (Hochhaus) A 001
Einzel	Di	12:00 - 14:00	14.10.2008-14.10.2008	
Einzel	Mi	09:00 - 12:00	10.09.2008-10.09.2008	L 7, 3-5 S 031
Einzel	Mi	14:30 - 16:45	10.09.2008-10.09.2008	Schloß Ostflügel O129
Einzel	Do	09:00 - 12:00	11.09.2008-11.09.2008	L 9, 1-2 004
Einzel	Do	14:30 - 16:45	11.09.2008-11.09.2008	L 7, 3-5 S 031
Einzel	Fr	09:00 - 12:00	12.09.2008-12.09.2008	L 7, 3-5 S 031
Einzel	Fr	14:30 - 16:45	12.09.2008-12.09.2008	L 7, 3-5 S 031

Kommentar:

Course title: Mathematics I für Doktoranden
Instructors: Dr. Melanie Schienle, Dr. Kyusang Yu
Offered: Wintersemester 2008/09
Method (hours per week): seminar (4)

Course level: PhD
ECTS-Credits: Course description: The course gives an introduction in mathematical techniques that will be frequently used in the following PhD courses in macro and microeconomics and in econometrics. The course covers: sets, relations, preferences, linear vector spaces, basics of topology, convex optimisation, differentiable calculus and smooth optimisation.
References: De la Fuentes Mathematical Methods and Models for Economics, Cambridge. Schofield, N. (2004). Mathematical Methods in Economics and Social Choice. Springer
In the first week (3.9.-7.9.2007).
Melanie Schienle, e-Mail: mschienl@rumms.uni-mannheim.de, L7, 3-5, room 146, Tel. 181-1928,Dr. Yu Kyusang,kyusangu@yahoo.co.kr, L , 7, 3-5, room 144, Tel. 181-1943

Microeconomics I (Grill)

Übung

wtl	Do	13:45 - 15:15	25.09.2008-06.12.2008	L 9, 1-2 003
wtl	Do	15:30 - 17:00	25.09.2008-23.10.2008	L 7, 3-5 P 043

Microeconomics II

Vorlesung 4st. von Thadden, E.L.

wtl	Mo	08:30 - 10:00	08.09.2008-05.12.2008	L 7, 3-5 S 031
wtl	Di	08:30 - 10:00	09.09.2008-05.12.2008	L 7, 3-5 S 031
Einzel	Fr	12:00 - 15:00	09.01.2009-09.01.2009	L 7, 3-5 001

Microeconomics II (YaoYao)

Übung

Einzel	Mo	10:15 - 11:45	08.12.2008-08.12.2008	L 7, 3-5 P 043
wtl	Do	15:30 - 17:00	30.10.2008-12.12.2008	L 7, 3-5 P 043

Portfolio Choice and Asset Pricing

Vorlesung und Übung 4st.

wtl	Mo	15:30 - 17:00	08.09.2008-29.09.2008	L 9, 1-2 009
wtl	Mo	15:30 - 17:00	06.10.2008-06.12.2008	L 9, 1-2 001
wtl	Do	12:00 - 13:30	11.09.2008-05.12.2008	L 7, 3-5 S 031
Einzel	Do	12:00 - 13:30	18.09.2008-18.09.2008	L 7, 3-5 158

Kommentar:

Portfolio Choice and Asset Pricing (Alexander Ludwig)
Instructors: Alexander Ludwig (lecture) and Wolfgang Kuhle (exercise sessions)

1. Time and Location
Lecture in the Winter Term 2008
Lecture: 2 hours per week
Exercises: 2 hours per week
Time (lecture): t.b.a.
Time (exercise sessions): t.b.a.
Place: t.b.a.

2. **First Lecture**
t.b.a.

3. **Office Hours**
t.b.a.

4. **Course Homepage**
To be posted somewhere on http://www.mea.uni-mannheim.de/alexludwig/.

5**. Who?**
This course is designed for diploma and bachelor students. Doctoral students may also take the course as a second year field course.

6. **Prerequisites**
Successful participation in the (undergraduate) Macro sequence.

7. **Grading and Credits**
Grading will be based on a final exam (50 %), problem sets (30%) and class participation (20%). The course will be credited with 7 ECTS points.
Ph.D. students will be graded separately. For successful participation, Ph.D. students have to write a term paper and present a selected paper in class.

8. **Concept for the Course**
The course will consist of two parts. In the first part, we will study static portfolio choice models and life cycle models of portfolio choice, based on the textbook by Campbell and Viceira (2002). In the second part of the course we will analyze asset pricing models in general equilibrium. We will start with the representative agent asset pricing model of Lucas (1978) and the equity premium puzzle formulated by Mehra and Prescott (1989). We will then seek for solutions of the puzzle and look at the role of idiosyncratic risks and life-cycle / overlapping generation (OLG) models. The course will be applied in a sense that (i)

we will seek to compare certain model features with the data, (ii) we will implement some stuff on the computer and (iii) we will analyze policy questions.

Parallel to the lecture, we will have weekly exercise sessions. The purpose of these exercise sessions is threefold: first, the solutions to the problem sets will be discussed, second, technical material discussed in class will be repeated and third, some additional material will be covered.

The course will be offered in English (unless there is a strong demand for German).

9. **Material and References**

References

Books

Reviews

Additional material

Semiparametric Theory

Vorlesung 2st.

wtl	Di	13:45 - 15:15	04.11.2008-09.12.2008	L 9, 1-2 003

Kommentar:

Course title: Semiparametric Theory
Instructor: Prof. Dr. E. Mammen
Offered: Wintersemester 2008/09
Method: (hours per week): lecture (2)
Course level: PhD
Prerequisites: Prerequisites: Wahrscheinlichkeitstheorie, entweder Doktoranden- oder Diplomstudium, mindestens Vordiplom
Examination: 90 minutes
ECTS-Credits: 5
Contact person: Prof. Dr. E. Mammen, Tel. 181-1927, E-mail: emammen@rumms.uni-mannheim.de, L 7, 3 - 5, room 129/30.

Theoretical Microeconometrics (PhD Seminar)

Doktorandenseminar 2st. Frölich, M.

Kommentar:

Course title: Theoretical Microeconometrics (PhD Seminar)
Instructor: Prof. Dr. Markus Frölich
Offered: Herbstsemester 2008/09
Method: Seminar 2 SWS
Course level: PhD
Course language: englisch
Prerequisites: Econometrics I
Examination: Seminar paper and oral presentation
ECTS-Credits: noch keine vergeben
Course description: To be announced
Contact person: Prof. Dr. Markus Frölich, e-Mail (Sekretariat): anja.schott(at)uni-mannheim.de, L7, 3 - 5, room 107, phone 181-1845

Uncertainty in Macroeconomics: Part I (in Englisch)

Vorlesung 2st. Krebs, T.

wtl	Di	10:15 - 11:45	09.09.2008-25.11.2008	L 7, 3-5 P 044

Kommentar:

Course title: Uncertainty in Macroeconomics
Instructor: Prof. Tom Krebs, Ph.D.
Offered: Irregular cycle
Method (hours per week): lecture (2)
Course level: advanced undergraduate students (Diplom-Hauptstudium) and Ph.D. students
Course language: English
Examination: written, 90 minutes
ECTS-Credits:5
Course description: The course studies the basic theory and some empirical applications of infinite-horizon complete-market economies with and without limited commitment.
Contact person: Prof. Tom Krebs, Ph.D., E-mail: tkrebs@econ.uni-mannheim.de

Center for Doctoral Studies in Social and Behavioral Sciences (CDSS)

CDSS Workshop

Vorlesung und Übung		2st.			Gschwend, T.
wtl	Mi	12:00 - 13:30	10.09.2008-05.12.2008		

Core Course: Methods of the Social Sciences: Research Design

Vorlesung		2st.			Gschwend, T.
wtl	Di	13:45 - 15:15	09.09.2008-05.12.2008		

Core Course: Theories of Social Sciences (CDSS Faculty)

Workshop		2st.			Ebbinghaus, B.
Einzel	Do	10:15 - 17:00	04.09.2008-04.09.2008	A 5, 6 Bauteil B B 317	
Einzel	Fr	08:30 - 13:30	05.09.2008-05.09.2008	A 5, 6 Bauteil B B 317	

Kommentar:

Blockveranstaltung in A5 B316:
DO 04.09.2008 10:15-17:00
FR 05.09.2008 10:15-15:15
DO 11.09.2008 10:15-15.15
FR 12.09.200808:30-15.15
DO 25.09.2008 08:30-17:00
Mittagspause jeweils von 12:00-13:45
Inhalt:
siehe CDSS-Kursprogramm: (www.gess.uni-mannheim.de).
Anmeldung:
nur für Doktoranden, Anmeldung über das CDSS (cdss@uni-mannheim.de).

Mathematics I für Doktoranden

Vorlesung und Übung		4st.		
Einzel	Mo	14:30 - 16:45	08.09.2008-08.09.2008	L 7, 3-5 001
Einzel	Di	09:00 - 12:00	09.09.2008-09.09.2008	Schloß Ostflügel O129
Einzel	Di	13:30 - 15:15	09.09.2008-09.09.2008	L 7, 3-5 S 031
Einzel	Di	15:15 - 17:30	09.09.2008-09.09.2008	L 9, 1-2 001
wtl	Di	12:00 - 13:30	16.09.2008-07.10.2008	L 15, 1-6 (Hochhaus) A 001
wtl	Di	13:45 - 15:30	16.09.2008-14.10.2008	L 15, 1-6 (Hochhaus) A 001
Einzel	Di	12:00 - 14:00	14.10.2008-14.10.2008	
Einzel	Mi	09:00 - 12:00	10.09.2008-10.09.2008	L 7, 3-5 S 031
Einzel	Mi	14:30 - 16:45	10.09.2008-10.09.2008	Schloß Ostflügel O129
Einzel	Do	09:00 - 12:00	11.09.2008-11.09.2008	L 9, 1-2 004
Einzel	Do	14:30 - 16:45	11.09.2008-11.09.2008	L 7, 3-5 S 031
Einzel	Fr	09:00 - 12:00	12.09.2008-12.09.2008	L 7, 3-5 S 031
Einzel	Fr	14:30 - 16:45	12.09.2008-12.09.2008	L 7, 3-5 S 031

Kommentar:

Course title: Mathematics I für Doktoranden
Instructors: Dr. Melanie Schienle, Dr. Kyusang Yu
Offered: Wintersemester 2008/09
Method (hours per week): seminar (4)
Course level: PhD
ECTS-Credits: Course description: The course gives an introduction in mathematical techniques that will be frequently used in the following PhD courses in macro and microeconomics and in econometrics. The course covers: sets, relations, preferences, linear vector spaces, basics of topology, convex optimisation, differentiable calculus and smooth optimisation.
References: De la Fuentes Mathematical Methods and Models for Economics, Cambridge. Schofield, N. (2004). Mathematical Methods in Economics and Social Choice. Springer
In the first week (3.9.-7.9.2007).
Melanie Schienle, e-Mail: mschienl@rumms.uni-mannheim.de, L7, 3-5, room 146, Tel. 181-1928,Dr. Yu Kyusang,kyusangu@yahoo.co.kr, L , 7, 3-5, room 144, Tel. 181-1943

Semiparametric Theory

Vorlesung		2st.		
wtl	Di	13:45 - 15:15	04.11.2008-09.12.2008	L 9, 1-2 003

Kommentar:

Course title: Semiparametric Theory

Instructor: Prof. Dr. E. Mammen
Offered: Wintersemester 2008/09
Method: (hours per week): lecture (2)
Course level: PhD
Prerequisites: Prerequisites: Wahrscheinlichkeitstheorie, entweder Doktoranden- oder Diplomstudium, mindestens Vordiplom
Examination: 90 minutes
ECTS-Credits: 5
Contact person: Prof. Dr. E. Mammen, Tel. 181-1927, E-mail: emammen@rumms.uni-mannheim.de, L 7, 3 - 5, room 129/30.