

# Graduate School of Economic & Social Sciences (GESS)

<b>Advanced Macroeconomics III (Adam)</b>				
Vorlesung				Adam, K.
		2st.		
wtl	Mi	10:15 - 11:45	25.02.2009-08.04.2009	L 7, 3-5 P 043
wtl	Mi	15:30 - 17:00	25.02.2009-08.04.2009	L 7, 3-5 P 043
<b>Kommentar:</b>				
Course title: Advanced Macroeconomics III				
Instructor: Prof. Dr. Klaus Adam				
Offered: FSS 09				
Method (hours per week): lecture (4) for 1st half of the semester				
Course level: Ph.D.				
Course language: English				
Prerequisites: Advanced Macroeconomic I und II				
ECTS-credits: 5				
Course description:				
Topics covered				
1. Linear Rational Expectations Models				
2. Linear RE Models and Vector Auto-Regressions (VARs)				
3. Linear Quadratic (LQ) Dynamic Programming				
4. Static Optimal Policy Problems / Ramsey Problems				
5. Dynamic Optimal Policy Problems / Ramsey Problems				
6. Recursive Ramsey Allocation Problems				
Contact person: Prof. Dr. Klaus Adam, Tel. 181-1809, E-Mail: Adam@uni-mannheim.de, L 7, 3-5, room 2.47.				
<b>Diplomanden- und Doktorandenseminar</b>				
Doktorandenseminar				2st.
Einzel	Do	10:15 - 11:45	25.06.2009-25.06.2009	L 7, 3-5 P 044
<b>Qualitative Research Methods</b>				
Doktorandenseminar				
Einzel	Mo	10:00 - 16:00	16.03.2009-16.03.2009	Schloß Ostflügel O048/050
Einzel	Mo	10:00 - 16:00	23.03.2009-23.03.2009	Schloß Ostflügel O048/050
Einzel	Mo	10:00 - 16:00	30.03.2009-30.03.2009	Schloß Ostflügel O048/050

## Center for Doctoral Studies in Business (CDSB)

<b>Business Taxation - Tax Law and Tax Planning</b>				
Vorlesung				Schreiber, U.
Einzel	Fr	13:45 - 17:00	13.03.2009-13.03.2009	Schloß Südflügel S208/210
Einzel	Fr	13:45 - 17:00	20.03.2009-20.03.2009	Schloß Ostflügel O251/53
Einzel	Fr	13:45 - 17:00	24.04.2009-24.04.2009	Schloß Südflügel S208/210
Einzel	Fr	13:45 - 17:00	08.05.2009-08.05.2009	Schloß Ostflügel O251/53
Einzel	Fr	13:45 - 17:00	15.05.2009-15.05.2009	Schloß Ostflügel O251/53
Einzel	Fr	13:45 - 17:00	05.06.2009-05.06.2009	Schloß Ostflügel O251/53
<b>Kommentar:</b>				
This course integrates tax law with tax planning in a national and an international environment. Moreover, the course gives guidance to those students who are interested in research on the impact of taxes on investment and financing decisions as well as on location decisions. Prerequisite is knowledge of national and international tax law.				
Please register at the chair's office.				
<b>Corporate Finance</b>				
Doktorandenseminar				Maug, E.
Einzel	Di	13:45 - 17:00	21.04.2009-21.04.2009	L 9, 1-2 409
wtl	Di	13:45 - 17:00	05.05.2009-09.06.2009	L 9, 1-2 409
<b>Empirical Accounting Research</b>				
Vorlesung				Daske, H.
		3st.		
wtl	Mo	13:45 - 17:00	16.02.2009-06.04.2009	Schloß Südflügel S 231/32

<b>European Tax Law: Recent Developments in Direct Taxation (CDSB - Doktorandenstudium)</b>					
Vorlesung					
Einzel	Di	09:00 - 17:00	03.03.2009-03.03.2009	Schloß Ostflügel O251/53	
Einzel	Mi	09:00 - 17:00	01.04.2009-01.04.2009	Schloß Ostflügel O251/53	
Einzel	Do	09:00 - 17:00	02.04.2009-02.04.2009	Schloß Ostflügel O251/53	
<b>Forschungsseminar</b>					
Seminar		2st.		Weber, M.	
wtl	Di	15:15 - 16:45	17.02.2009-05.06.2009	L 5, 2 107	
<b>Fundamentals of Nonprofit Management Science - CDSB</b>					
Seminar		2st.		Helmig, B.	
Einzel	Mo	09:00 - 15:30	27.04.2009-27.04.2009	L 5, 4 207-209	
Einzel	Do	13:45 - 15:15	19.02.2009-19.02.2009	L 5, 4 207-209	
Einzel	Do	13:45 - 15:15	05.03.2009-05.03.2009	L 5, 4 207-209	
Einzel	Do	09:00 - 17:00	26.03.2009-26.03.2009	L 5, 4 207-209	
<b>Hotel Sackmann Theorien</b>					
Seminar		2st.		Abel, C.	
<b>Kapitalmarkttheorie II</b>					
Vorlesung		2st.		Bühler, W.	
wtl	Mo	10:30 - 12:30	16.02.2009-05.06.2009	L 5, 2 107	
<b>Measurement of Effective Tax Burdens (CDSB - Doktorandenstudium)</b>					
Vorlesung					Spengel, C.
Einzel	Mi	10:15 - 11:45	18.02.2009-18.02.2009	L 9, 1-2 009	
Einzel	Mi	09:00 - 16:00	25.03.2009-25.03.2009	L 7, 3-5 458	
Einzel	Do	08:30 - 17:00	23.04.2009-23.04.2009		
Einzel	Fr	08:30 - 17:00	03.04.2009-03.04.2009	L 9, 1-2 210	
<b>Modeling and Simulating Electronic Markets</b>					
Blockvorlesung		2st.			
BlockMo-	-	08:30 - 18:45	09.02.2009-13.02.2009	L 9, 1-2 409	
Fr					
<b>MZES Kolloquium A /Sociology Colloquium</b>					
Kolloquium		2st.		Weishaupt, J.	
wtl	Di	17:15 - 18:45	17.02.2009-05.06.2009		
<b>Kommentar:</b>					
<b>Studiengang:</b>					
Promotion n. vorh. Abschl. PromoSchule Sowi [Hauptfach], Abschluss 06, PrüfungsOrdnung O (06614) (2.-4. Semester)					
<b>Termin:</b>					
Dienstag 17:15-18:45 in A 5 A231 (MZES)					
<b>Inhalt:</b>					
siehe CDSS-Kursprogramm: ( <a href="http://www.gess.uni-mannheim.de">www.gess.uni-mannheim.de</a> ).					
<b>Anmeldung:</b>					
nur für Doktoranden: Anmeldung über das CDSS ( <a href="mailto:cdss@uni-mannheim.de">cdss@uni-mannheim.de</a> ).					
<b>Organization Theory</b>					
Doktorandenseminar		2st.		Kieser, A.	
wtl	Mi	10:15 - 11:45	18.02.2009-25.02.2009	Schloß Ostflügel O048/050	
wtl	Mi	10:15 - 11:45	11.03.2009-05.06.2009	Schloß Ostflügel O048/050	
wtl	Mi	12:15 - 13:45	25.03.2009-25.03.2009	Schloß Ostflügel O048/050	
Einzel	Do	17:15 - 18:45	05.03.2009-05.03.2009	Schloß Ostflügel O048/050	
<b>PhD Normative Accounting Research</b>					
Doktorandenseminar					Koch, C. / Wüstemann, J.
wtl	Di	17:15 - 20:00	24.02.2009-03.03.2009	Schloß Ostflügel O251/53	
wtl	Di	17:15 - 20:00	17.03.2009-02.06.2009		

<b>Simulation</b>				
Vorlesung			2st.	Schader, M.
wtl	Di	08:15 - 09:45	21.04.2009-02.06.2009	L 15, 1-6 (Hochhaus) 714/715
wtl	Do	08:15 - 09:45	26.02.2009-02.04.2009	L 15, 1-6 (Hochhaus) 714/715
Einzel	Do	08:15 - 09:45	30.04.2009-30.04.2009	L 15, 1-6 (Hochhaus) 714/715

## Center for Doctoral Studies in Economics (CDSE)

<b>Academic Writing</b>				
Workshop				
Einzel	Fr	09:00 - 13:00	20.02.2009-20.02.2009	L 9, 1-2 002
Einzel	Fr	13:30 - 17:30	20.02.2009-20.02.2009	L 9, 1-2 002
Einzel	Fr	09:00 - 13:00	13.03.2009-13.03.2009	L 9, 1-2 002
Einzel	Fr	13:30 - 17:30	13.03.2009-13.03.2009	L 9, 1-2 002
Einzel	Fr	09:00 - 13:00	27.03.2009-27.03.2009	L 9, 1-2 002
Einzel	Fr	13:30 - 17:30	27.03.2009-27.03.2009	L 9, 1-2 002
Einzel	Fr	09:00 - 17:30	29.05.2009-29.05.2009	L 9, 1-2 002

<b>Advanced Macroeconomics III (Adam)</b>				
Vorlesung			2st.	Adam, K.
wtl	Mi	10:15 - 11:45	25.02.2009-08.04.2009	L 7, 3-5 P 043
wtl	Mi	15:30 - 17:00	25.02.2009-08.04.2009	L 7, 3-5 P 043

<b>Kommentar:</b>				
Course title: Advanced Macroeconomics III				
Instructor: Prof. Dr. Klaus Adam				
Offered: FSS 09				
Method (hours per week): lecture (4) for 1st half of the semester				
Course level: Ph.D.				
Course language: English				
Prerequisites: Advanced Macroeconomic I und II				
ECTS-credits: 5				
Course description:				
Topics covered				
1. Linear Rational Expectations Models				
2. Linear RE Models and Vector Auto-Regressions (VARs)				
3. Linear Quadratic (LQ) Dynamic Programming				
4. Static Optimal Policy Problems / Ramsey Problems				
5. Dynamic Optimal Policy Problems / Ramsey Problems				
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Contact person: Prof. Dr. Klaus Adam, Tel. 181-1809, E-Mail: Adam@uni-mannheim.de, L 7, 3-5, room 2.47.				

<b>Advanced Time Series Analysis (PhD)</b>				
Vorlesung			2st.	Trenkler, C.
wtl	Mo	15:30 - 17:00	16.02.2009-02.03.2009	L 9, 1-2 002
wtl	Mo	17:15 - 18:45	09.03.2009-05.06.2009	L 7, 3-5 P 043
Einzel	Mo	10:15 - 11:45	08.06.2009-08.06.2009	L 7, 3-5 P 043

<b>Kommentar:</b>				
Course title: Advanced Time Series Analysis				
Instructor (s): Prof. Dr. Carsten Trenkler				
Offered: Spring semester 2009				
Method (hours per week): lecture (2)				
Course level: Ph. D. (elective course)				
Course language: English				
Prerequisites: Econometrics I + II				
Examination: written, 90 minutes + Assignments				
ECTS-Credits: not applicable				
<b>Course description:</b> The lecture will cover the asymptotics of time series data. We will focus on univariate time series models. If time permits, we will briefly deal with multivariate VAR models and cointegration. Exercises will be integrated into the lecture.				
<b>Literature:</b> Hamilton, J.D. (1994), Time Series Analysis, Princeton University Press, Lütkepohl, H. and Krätzig, M. (2004), Applied Time Series Econometrics.				

<b>Contact person:</b> Prof. Dr. Carsten Trenkler, e-Mail: trenkler[at]uni-mannheim.de, L7, 3-5, room 105, Tel. 181-1852				
<b>Applied Economics and Econometrics Seminar</b>				
Seminar				Trenkler, C.
wtl	Mi	12:00 - 13:30	18.02.2009-05.06.2009	L 7, 3-5 P 044
<b>Kommentar:</b>				
Contact: Prof. Dr. Carsten Trenkler, e-Mail: trenkler( at )uni-mannheim.de, L7, 3 - 5, room 105, Tel. 181-1852 Steffen Reinhold, e-mail: reinhold( at )mea.uni-mannheim.de				
<b>CDSE-Seminar</b>				
Seminar				2st. von Thadden, E.L.
wtl	Mo	13:45 - 15:15	16.02.2009-05.06.2009	L 7, 3-5 P 044
Einzel	Di	10:30 - 13:00	09.06.2009-09.06.2009	L 7, 3-5 P 043
<b>Diplomanden- und Doktorandenseminar Ökonometrie</b>				
Seminar				Trenkler, C.
Einzel	Di	10:15 - 11:45	19.05.2009-19.05.2009	L 7, 3-5 P 043
Einzel	Mi	17:00 - 18:30	22.04.2009-22.04.2009	L 9, 1-2 009
<b>Kommentar:</b>				
Termine nach Vereinbarung Prof. U. Pigorsch, Prof. C. Trenkler 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				
<b>Econometrics III</b>				
Vorlesung und Übung				4st.
wtl	Di	10:15 - 11:45	03.03.2009-05.06.2009	
wtl	Do	10:15 - 11:45	19.02.2009-05.06.2009	L 7, 3-5 S 031
<b>Econometrics of Financial Markets (PhD)</b>				
Vorlesung und Übung				4st. Pigorsch, U.
wtl	Mi	08:30 - 10:00	18.02.2009-05.06.2009	L 7, 3-5 P 044
Einzel	Mi	13:45 - 15:15	27.05.2009-27.05.2009	L 7, 3-5 P 044
wtl	Do	08:30 - 10:00	19.02.2009-05.06.2009	L 7, 3-5 P 043
<b>Kommentar:</b>				
Course title: Econometrics of Financial Markets (PhD) Instructor(s): Prof. Dr. Uta Pigorsch Offered: spring term 2009 Method (hours per week): lecture (2) + tutorial (2) Course level: Ph.D. (also diploma students admitted) Course language: English Prerequisites: Econometrics I/II Examination: written, 90 minutes ECTS-Credits: (for diploma students: 7) Course description: The course provides an advanced study of econometric techniques most often used in the empirical analysis of financial markets. This involves inter alia (multivariate and long-horizon) regressions, the generalized methods of moments and maximum-likelihood estimation, hypothesis testing, the omitted variables problem, mis-specification and issues related to measurement error and instrumental variable selection as well as topics from (multivariate) time series analysis. The econometric methods will be studied within their main field of application in financial economics, such as the predictability of asset prices, the assessment of present value relations, the empirical analysis of asset pricing models (CAPM, APT etc.) and of event studies, the assessment of co-movements among markets (e. g. cash and future), the modeling of volatility, etc. The course is primarily designed for (Finance) Ph.D. students. Advanced diploma students may feel free to attend the course, however, they are expected to take the same exam as the Ph.D. students. Contact person(s): Prof. Dr. Uta Pigorsch, Tel. 181-1945, E-mail: uta.pigorsch(at)vwl.uni-mannheim.de, L7, 3-5, room 126				
<b>Financial Contracting Theory</b>				
Vorlesung				2st. von Thadden, E.L.
wtl	Mo	08:00 - 11:00	02.03.2009-30.03.2009	L 7, 3-5 P 043
Einzel	Do	13:00 - 17:00	04.06.2009-04.06.2009	L 9, 1-2 003
Einzel	Fr	13:00 - 17:00	05.06.2009-05.06.2009	L 9, 1-2 003

**Kommentar:**

The course provides an advanced introduction to the theory of incentives and information, usually called contract theory. It starts off with an introduction to dynamic game theory under incomplete information and then addresses signalling, screening, scanning, hidden-action, and incomplete contracting problems. The theories are mostly applied to problems in finance, such as IPOs, insurance, market microstructure, banking, takeovers or financial crises. The course provides an advanced introduction to the theory of incentives and information, usually called contract theory. It starts off with an introduction to dynamic game theory under incomplete information and then addresses signalling, screening, scanning, hidden-action, and incomplete contracting problems. The theories are mostly applied to problems in finance, such as IPOs, insurance, market microstructure, banking, takeovers or financial crises.

**Financial Contracting Theory**

Übung		2st.			von Thadden, E.L.
Einzel	Fr	13:00 - 14:30	13.03.2009-13.03.2009	L 7, 3-5 P 043	
wtl	Fr	13:30 - 15:00	20.03.2009-27.03.2009	L 7, 3-5 P 043	

**Financial Market Bubbles**

Doktorandenseminar		2st.			Adam, K.
Einzel	Fr	08:00 - 18:00	15.05.2009-15.05.2009	L 9, 1-2 003	

**Kommentar:**

Course title: Financial Market Bubbles

Instructor: Prof. Dr. Klaus Adam

Offered: FSS 09

Method (hours per week): seminar (2)

Course level: Ph.D.

Course language: English

Prerequisites: For attending the seminar is the attendance of the course on Consumption Based Asset Pricing, or proof of prior attendance of a similarly oriented course.

Examination: Students are requested to read all papers, to choose one paper for presentation, and to participate in the discussion of other students papers.

ECTS-Credits: 5

Course description: We will cover a variety of recent models illustrating a range of economic mechanisms that can give rise to asset price bubbles, including relative wealth concerns by investors, herding, money illusion, and learning effects. We also cover a set of papers in which bubble-like phenomena are efficient.

Contact person: Prof. Dr. Klaus Adam, Tel. 181-1809, E-Mail: Adam@uni-mannheim.de, L 7, 3-5, room 2.47.

We will cover a variety of recent models illustrating a range of economic mechanisms that can give rise to asset price bubbles, including relative wealth concerns by investors, herding, money illusion, and learning effects. We also cover a set of papers in which bubble-like phenomena are efficient.

Prerequisite for attending the seminar is the attendance of the course on Consumption Based Asset Pricing. or proof of prior attendance of a similarly oriented course. Students are requested to read all papers, to choose one paper for presentation, and to participate in the discussion of other students' papers.

The seminar will take in block form during 2 consecutive days in the 2nd half of the term (precise dates to be determined).

Preliminary selection of papers for presentation:

Peter M. DeMarzo, Ron Kaniel, and Ilan Kremer (2008), Relative Wealth Concerns and Financial Bubbles, Rev. Financ. Stud. 21: 19-50.

Nishant Dass, Massimo Massa, and Rajdeep Patgiri (2008), Mutual Funds and Bubbles: The Surprising Role of Contractual Incentives, Rev. Financ. Stud. 21: 51-99.

Markus K. Brunnermeier, and Christian Julliard (2008), Money Illusion and Housing Frenzies, Rev. Financ. Stud. 21: 135-180.

Pietro Veronesi and Lubos Pastor (2008), Technological Revolutions and Stock Prices, American Economic Review (forthcoming).

Pietro Veronesi and Lubos Pastor (2003), Stock Valuation and Learning about Profitability, Journal of Finance, 58(5).

John H. Cochrane, Francis A. Longstaff, and Pedro Santa-Clara (2008), Two Trees, Rev. Financ. Stud. 21: 347-385.

Klaus Adam, Albert Marcet, and Juan Pablo Nicolini (2008), Stock Market Volatility and Learning, ECB Working Paper No. 862.

Jaume Ventura (2003), Economic Growth with Bubbles, CREI and Pompeu Fabra University Working Paper.

Santos and Woodford (1997), Rational Asset Pricing Bubbles, Econometrica, 65(1), 19-59.

Markus Brunnermeier and Dilip Abreu (2003), Bubbles and Crashes, Econometrica, 71(1), 173-204.

Anmeldefrist: 27.2.2009

Themenvergabe: 3.3.2009 um 14.00 Uhr

**Impact evaluation, treatment effects, causal analysis (PhD)**

Vorlesung		3st.			Frölich, M.
wtl	Di	14:30 - 16:45	17.02.2009-05.06.2009	L 7, 3-5 P 043	

**Kommentar:**

Course title: Impact evaluation, treatment effects, causal analysis (PhD)

Instructor: Prof. Dr. Markus Frölich

Method (hours per week): lecture (3)

Course level: PhD (also Master students admitted)

Course language: English  
 Prerequisites: Econometrics I  
 Examination: written, 90 minutes  
 ECTS-Credits: 7

Course description:

In this course recent developments in nonparametric impact evaluation are examined, covering the topics: Selection on observables, matching, dynamic treatment evaluation, nonparametric IV, difference-in-difference, quantile regression, nonparametric regression, semiparametric regression.

Contact person: Prof. Dr. Markus Frölich, e-Mail Sekretariat: anja.schott(at)uni-mannheim.de, L7, 3 - 5, room 107, phone 181-1845

**International Financial Policy/ Währungspolitik**

Vorlesung 3st.

wtl	Fr	10:15 - 13:30	20.03.2009-17.04.2009	L 9, 1-2 001
Einzel	Fr	10:15 - 12:00	24.04.2009-24.04.2009	A 5, 6 Bauteil C C 014
Einzel	Fr	13:30 - 15:30	24.04.2009-24.04.2009	L 7, 3-5 001
wtl	Fr	10:15 - 13:30	08.05.2009-05.06.2009	L 9, 1-2 001
Einzel	Fr	13:45 - 15:30	15.05.2009-15.05.2009	L 7, 3-5 001
Einzel	Fr	13:45 - 15:30	22.05.2009-22.05.2009	L 7, 3-5 001
Einzel	Fr	13:45 - 15:30	29.05.2009-29.05.2009	L 9, 1-2 001

**Kommentar:**

Inhalt:

1. Grundlagen der Wechselkursstheorie
2. Wechselkurspolitik und Weltwährungsordnung
3. Die europäische Währungsintegration
4. Die offizielle internationale Liquidität
5. Internationale Kapitalbewegungen

Literaturhinweise:

Eine Liste ausgewählter Aufsätze wird in der Vorlesung verteilt und ist am Lehrstuhl erhältlich.

Die Klausur kann wahlweise auf Englisch oder Deutsch geschrieben werden. Entsprechend erscheint im Zeugnis entweder "International Financial Policy" oder "International Financial Policy/ Währungspolitik".

Die Vorlesung kann zum Beispiel mit der Vorlesung "Geldpolitik" (3 SWS) im Rahmen des Vertiefungsfachs "Geld- und Währungspolitik" kombiniert werden. Im folgenden Semester wird dazu ein Geld- und Währungspolitisches Seminar (2 SWS) angeboten.

Die Veranstaltung wird in englischer Sprache gehalten.

Course title: International Financial Policy/ Währungspolitik

Instructor(s): Prof. Dr. Roland Vaubel

Course level: Diploma, ECTS-Credits:7 (3-st.)/ Course level: Bachelor, ECTS-Credits: 7 (3-st.)

Method, hours per week: lecture (3)

Examination: written, 135 minutes

ECTS-Credits: 7

Course description: International Financial Policy

1. Foundations of exchange rate theory
2. Exchange rate policy and the international monetary system
3. European monetary integration
4. Official international liquidity
5. International capital movements and international debt

Contact person: Galina Boeva, Tel. 181-1817, E-mail: gboeva@rumms.uni-mannheim.de, L7, 3-5, room 2-09

**Learning and Expectations Formation in Macroeconomics**

Vorlesung 2st.

Adam, K.

Einzel	Mo	10:00 - 12:00	15.06.2009-15.06.2009	L 7, 3-5 P 043
wtl	Di	15:30 - 17:00	24.02.2009-05.06.2009	L 9, 1-2 003

**Kommentar:**

Course title: Learning and Expectations Formation in Macroeconomics

Instructor: Prof. Dr. Klaus Adam

Offered: FSS 09

Method (hours per week): lecture (2)

Course level: Ph.D.

Course language: English

Prerequisites: Advanced Macroeconomic I und II

Examination: 90 minutes

ECTS-credits: 5

Course description: The course will review several topics in macroeconomics from the viewpoint of bounded rationality and learning with an emphasis on implications for macroeconomic policy. Learning is a new way of thinking about macroeconomic dynamics, which can be used to assess the plausibility of rational expectations equilibria (REE), select among these if there are multiple REE, and analyze dynamic paths of temporary equilibria. The approach has recently been applied as a positive modeling tool and yielded a new understanding of macroeconomic facts that appear puzzling from the viewpoint of complete rationality. The approach also generated new and important implications for different aspects of macroeconomic policy, especially in the area of monetary policy.

Contact person: Prof. Dr. Klaus Adam, Tel. 181-1809, E-mail: adam@uni-mannheim.de, L 7,3-5, room 2.47.

### Nonparametric methods in econometrics and finance

Seminar 2st.

wtl Do 13:45 - 15:15 19.02.2009-05.06.2009 L 7, 3-5 P 043

#### Kommentar:

Seminar: Nonparametric methods in econometrics and finance

Course description:

In the seminar some recent applications of nonparametric curve estimation in econometrics and finance will be discussed. The topics include estimation problems with instrumental variables, selection bias and nonseparable models in econometrics and nonparametric estimation in diffusion models and GARCH models in finance. They include papers of Y. Ait-Sahalia, J. Horowitz, G. Imbens, O. Linton, C. Manski, R. Matzkin and W. Newey. Topics for seminar talks will be given in the first session of the seminar.

Contact persons: Prof. Dr. E. Mammen, Tel. 181-1927, e-Mail: emammen@rumms.uni-mannheim.de, L7, room 129/30; Dipl.-Stat. Christian Rothe, Tel. 181-1940, crothe@rumms.uni-mannheim.de, L7, 3-5, room 131; Dr. Melanie Schienle, Tel. 181-1928, mschienl@rumms.uni-mannheim.de, L7, 3-5, room 146.

### Theoretical Microeconometrics (PhD Seminar)

Doktorandenseminar 2st.

Frölich, M.

wtl Mo - 16.02.2009-05.06.2009

#### Kommentar:

Course title: Theoretical Microeconometrics (PhD Seminar)

Instructor: Prof. Dr. Markus Frölich

Method (hours per week): seminar (2)

Course level: PhD

Course language: Englisch

Prerequisites: Econometrics I

Examination: seminar paper + oral presentation

ECTS-Credits: noch keine vergeben

Course description:

This seminar covers recent developments in microeconometrics, with a particular focus on identification and estimation strategies that deal with endogeneity issues. Preference will be given to articles in *Econometrica*, recently published or forthcoming.

Contact person: Prof. Dr. Markus Frölich, e-Mail Sekretariat: anja.schott(at)uni-mannheim.de, L7, 3 - 5, room 107, phone 181-1845

### Vorbesprechung PhD Seminar

Seminar

Frölich, M.

Einzel Mi 20:00 - 21:00 25.02.2009-25.02.2009 L 7, 3-5 P 044

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

### CDSS Dissertation Proposal Workshop

Workshop 2st.

Gschwend, T.

wtl Di 10:15 - 11:45 17.02.2009-02.06.2009

#### Kommentar:

##### Inhalt:

The goal of this course is to provide support and crucial feedback on writing students' dissertation proposal. Such a proposal is a research outline that delineates the doctoral thesis project, including the motivation for research question(s), the survey of the relevant theoretical and empirical contributions, the development of a theoretical framework, the specification of the methodology and planned empirical analysis.

You should be prepared to address the following questions: What makes that an interesting question? Is it an important question? What contributions would this question and the answers make to the scholarly literature? What strategies are there to answer your research question(s)?

##### Empfohlen für:

CDSS first year students only

**Sprechstunde:** Mi 10 - 11 Uhr

<b>CDSS Electives Sociology: Modeling Social Processes (NF Esser)</b>					
Workshop		2st.		Kalter, F.	
wtl	Mi	08:30 - 11:45	22.04.2009-03.06.2009		
<b>Kommentar:</b>					
<i>Course Description:</i>					
This course provides an introduction to formal models in the social sciences. It discusses a series of basic prototypes which have proved to be important tools for theory construction in various fields. Topics covered are, for example, individual choice, exchange, strategic action, collective action and the evolution of cooperation, diffusion, or segregation. While most of the models and examples chosen might already be fairly well known, this course puts specific emphasis on explaining the math behind them in more detail than usual. Thus, it will provide some expertise and training in general formal skills, such as maximizing under constraints, game theory, difference equations, differential equations, Monte Carlo simulation, and agent-based simulation. The aim is to enable participants in principle to modify, extend or combine existing models according to their own research questions.					
<i>Prerequisites:</i>					
Basic knowledge of calculus and linear algebra. Refreshing one's math skills from school (upper secondary level) is recommended.					
<i>Literature:</i>					
Huckfeldt, Robert H., Kohfeld, C.W., Likens, Thomas W., 1982: Dynamic Modeling. An Introduction. Newbury Park: Sage.					
Olinick, Michael, 1978: An Introduction to Mathematical Models in the Social and Life Sciences. London: Addison-Wesley.					
Rasmusen, Eric, 2007: Games and Information. An Introduction to Game Theory. 4th Edition. Malden, MA: Blackwell.					
Schelling, Thomas C., 1978: Micromotives and Macrobehavior. New York: Norton.					
<i>Sprechstunde/Advisory hours:</i> Donnerstag/Thursdays 11:00-12:00h, beginning April 23, 2009					
<b>WORKSHOP-BEGINN: 22.04.09</b>					
<b>RAUM- bzs. BLOCKÄNDERUNGEN BITTE BEACHTEN:</b>					
<b>B1 + B2 (8.30-10.00 sowie 10.15-11.45) - Seminargebäude A5,6, Gebäudeteil C, Keller: Raum C -107 B (Methodenlabor)</b>					
<b>CDSS Workshop</b>					
Workshop		2st.		Gschwend, T.	
wtl	Mi	12:00 - 13:30	18.02.2009-03.06.2009		
<b>Kommentar:</b>					
<b>Inhalt:</b>					
The goal of this course is to provide support and crucial feedback for advanced second year and higher CDSS students on their ongoing dissertation project. In this workshop CDSS students are expected to play two roles. They should provide feedback to their peers as well as present their own work in order to receive feedback.					
<b>Sprechstunde:</b> Mi 10 - 11 Uhr					
<b>Comparative Welfare State Analysis</b>					
Workshop		2st.		Ebbinghaus, B.	
BlockMo-	-	-	16.02.2009-05.06.2009		
Fr					
<b>Kommentar:</b>					
<b>Inhalt:</b>					
siehe CDSS-Kursprogramm: ( <a href="http://www.gess.uni-mannheim.de">www.gess.uni-mannheim.de</a> ).					
<b>Anmeldung:</b>					
nur für Doktoranden, Anmeldung über das CDSS ( <a href="mailto:cdss@uni-mannheim.de">cdss@uni-mannheim.de</a> ).					
<b>Längsschnittdatenanalyse (Blockseminar)</b>					
Seminar		2st.			
Einzel	Di	10:00 - 12:30	28.07.2009-28.07.2009	A 5, 6 Bauteil B B 143	
Einzel	Mi	10:00 - 12:30	29.07.2009-29.07.2009	A 5, 6 Bauteil B B 143	
Einzel	Do	10:00 - 12:30	30.07.2009-30.07.2009	A 5, 6 Bauteil B B 143	
Einzel	Fr	12:00 - 15:15	05.06.2009-05.06.2009	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 102	
Einzel	Sa	10:00 - 14:00	06.06.2009-06.06.2009	A 5, 6 Bauteil B B 318	
BlockMo-	-	13:45 - 15:15	31.08.2009-04.09.2009	A 5, 6 Bauteil B B 318	
Fr					
<b>Kommentar:</b>					
Blockseminar - Termin wird noch bekannt gegeben.					
<i>Course description:</i>					
The course will give an introduction to applied Longitudinal Data Analysis using STATA. We will use the German Socio-Economic Panel (GSOEP). First, we will learn how to prepare the data for analysis. Then we will learn how to do panel, event history,					



and sequence analysis. It is expected that students choose a topic of their interest, do their own data analysis, and present and write up their results.

Prerequisites:

Experience in analyzing data with STATA.

Basic knowledge of regression analysis.

Literature:

Cameron, A.C. and P.K. Trivedi (2005) *Microeconometrics*. Cambridge. Chap. 17-19, 21-23.

Josef Brüderl (2005) Panel Data Analysis. [www.sowi.uni-mannheim.de/lessm/lehre.html](http://www.sowi.uni-mannheim.de/lessm/lehre.html).

## Methoden

Seminar

wtl Do 15:30 - 17:00 19.02.2009-05.06.2009 A 5, 6 Bauteil B B 317

## Methodology of the Social Sciences

Workshop

Wettersten, J.

wtl Di 08:30 - 10:00 17.02.2009-02.06.2009 B 6, 23-25 Bauteil A  
(Hörsaalgebäude) A 103

## Kommentar:

An historical overview of the philosophy of science will be used to introduce the three major philosophies of science and their application in the social sciences. These three philosophies of science are 1) inductivism, according to which science progresses by collecting facts and making inferences from them and/or by showing theories to be true or probably true by confirming them, 2) conventionalism, according to which the aim science is merely to find tools for making useful, true predictions, and 3) deductivism, which has three variants. The first variant goes back to Descartes, who hoped to deduce the truth from propositions known to be true by intuition. The second variant was developed by William Whewell, who thought science discovered the truth by a process of first making conjectures, by secondly criticizing them, and by thirdly improving them until the only remaining ones are seen to be true by intuition. The third variant is Karl Popper's theory according to which scientists make conjectures, deduce both true and refuting instances from them, and replace them with better ones; there is no proof in science but science succeeds in getting closer to the truth.

The first great defender of inductivism was Francis Bacon. His view became the standard philosophy of science when Isaac Newton constructed the best system of the world ever conceived and seemed to endorse Bacon's theory. John Stuart Mill's defense of it has had considerable influence to this day; the vast majority of scientists and philosophers of science have endorsed it. The second view, conventionalism, is found in the preface to Copernicus's treatise on the heavens, mainly as a way of avoiding conflict with the church. It was developed in the 19<sup>th</sup> century by Pierre Duhem and has been defended in the twentieth century by Thomas Kuhn in the philosophy of science and Milton Friedman in economics. Descartes's deductivism was rejected in science when Newton's system of the world turned out to be so superior to his. But deductivism was revived in the 19<sup>th</sup> century by Kant and then by Whewell due to Hume's forceful argument for the impossibility of finding an inductive theory of scientific proof. Only after Einstein's revolution was a theory of science possible according to which the aim of science was merely getting closer to the truth. This theory has been developed by Popper and his followers.

Various examples of the influence of these philosophies of science in the social sciences and/or of attempts to use them to guide and/or evaluate social scientific research will be discussed.

Outline:

1-2 *An historical introduction to the philosophy of science*

1.1 *The rise of science and the establishment of inductivist methodology-Copernicus to Newton*

1.2 *From Newton to Einstein: Problems with induction and the rise of modern deductivist alternatives, including conventionalism*

2 *Modern Alternatives: Inductivism, Conventionalism and Fallibilism*

3-4 *Inductivism, Conventionalism and Fallibilism applied to the Social Sciences*

3.1 *Psychology as a continuation of inductivism; the reaction to it*

3.2 *Rationality and the quest for historical and other laws in the social sciences*

4 *Inductivism, Conventionalism and Fallibilism applied to the social sciences continued*

4.1 *Newtonian ideal, unrealistic assumptions about rationality and conventionalism in economics*

4.2 *The search for deeper theories in the social sciences; philosophical anthropology*

4.3 *Conclusion: The Unity of the Social Sciences*

Assessment: short written essay

Prerequisites: none

Readings:

1.1 *Required readings:*

Bacon, Francis, *Novum Organum*, Aphorisms 39-62; perusal of Book II.

Newton, Isaac, *Principia*, Vol. II, *The System of the World*, 'Rules of Reasoning in Philosophy', 'General Scholium'.

Osiander, Andreas, Preface to Copernicus's *On the Revolution of the Heavenly Spheres*.

*Suggested readings:*

Galileo, Galelei, 'Letter to Grand Duchess Christina'.

Bacon, Francis, *The New Atlantis*

1.2. *Required readings:*

Hume, David, *An Inquiry Concerning Human Understanding*, Sections II-IV.

Mill, John Stuart, *A System of Logic*, Chapter 8, 'The four experimental methods'.

*Suggested readings:*

Duhem, Pierre, *Ziel und Struktur der physikalischen Theorien* (Hamburg: Meiner, 1978)  
 Whewell, William, *History of Science* (London: Cass, 1967)  
 Whewell, William, *Philosophy of Science* (London: Cass, 1967)  
 Wettersten, John, *Whewell's Critics: Have they prevented him from doing good?* (Amsterdam and Atlanta: Rodopi, 2005)

**2. Required readings:**

Popper, Karl, *Logik der Forschung*, (Tübingen: Mohr, 1984) Chapter One.  
 Russell, Bertrand, *The Scientific Outlook*, Chapter two  
 Kuhn, Thomas, *The Structure of Scientific Revolutions*, (Chicago: University of Chicato Press, 1963): Chapter 3.

**Suggested readings:**

Popper, 'Three Views Concerning Human Knowledge', in *Conjectures and Refutations* (London: Routledge & Keegan Paul, 1983)  
 Polanyi, Karl, *Personal Knowledge*, (Chicago: University of Chicago Press, 1958).  
 Agassi, Joseph, *Towards an Historiography of Science*, Beiheft 2, *History and Theory*, Wesleyan University Press.

**3.1 Suggested readings:**

Braninigan, Augustine, *The Rise and Fall of Social Psychology*, (New York: Walter de Gruyter, Inc.. 2004)  
 Wettersten, John, Review of Augustine Braninigan, *The Rise and Fall of Social Psychology*, forthcoming, *Philosophy of the Social Sciences*.

Wettersten, John, *The Roots of Critical Rationalism* (Amsterdam and Atlanta: Rodopi, 1993)

**3.2 Required readings:**

Popper, Karl, *The Open Society and Its Enemies*, (London: Routledge and Kegan Paul, 1969) Chapter 24.  
 Albert, Hans, *Kritik der reinen Hermeneutik*, Kapitel IV, (Tübingen: J.C.B. Mohr(Paul Siebeck) 1994)

**Suggested readings:**

Hempel, Carl, *Aspects of Scientific Explanation*, (New York: The Free Press, 1965)  
 Popper, Karl, *The Poverty of Historicism*, (New York: Harper Torchbooks, 1957).  
 Skocpol, Theda, *States and Social Revolutions*, (Cambridge: Cambridge University Press, 1988).

**4.1. Required readings:**

Friedman, Milton, *Essays in Positive Economics* (Chicago and London: The University of Chicago Press, 1953): 3-46..  
 Hutchison, Terence, *The Significance and Basic Postulates of Economic Theory*, (New York, Augustus M. Kelley, 1965), Preface, pp. VII-XXIII.

**Suggested readings:**

Agassi, Joseph, 'Economics as 18th century theory of man'  
 Albert, Hans, *Konstruktion und Kritik*(Hamburg: Hoffman und Campe, 1975).  
 Boland, Lawrence, *The Methodology of Economic Model Building*, (London: Routledge 1989).

**4.2 Suggested readings:**

Agassi, Joseph, *Towards a Rational Philosophical Anthropology* (The Hague: Martinus Nijhoff, 1977).  
 Bunge, Mario, *The Mind-Body Problem, A Psychological Approach*, (Oxford: Pergamon Press, 1980)  
 Searle, John, *The Construction of Social Reality*, (New York: The Free Press, 1995)  
 Wettersten, John, 'The Analytic Study of Social Ontology: Breakthrough or Cul-de-sac?' review of John Searle, *The Construction of Social Reality, Philosophy of the Social Sciences*, 28 (1998): 132-51.  
 Wettersten, John, Philosophical Anthropology can Help Social Scientists find Interesting Empirical Tests, *Journal for the Theory of Social Behavior*, Sept. 2007.

**Research Design**

Vorlesung	2st.	Gschwend, T.
wtl	Mi 08:30 - 10:00	18.02.2009-03.06.2009 B 6, 23-25 Bauteil A (Hörsaalgebäude) A 102

**Kommentar:**

**Inhalt:**

The goal of this course is twofold. First, it should provide an overview about the universe of potential research designs for causal inference and their advantages and disadvantages. Second, this course should enable students to see the trade-offs involved in choosing a particular research design in their research projects. Consequently students are expected to have some own ideas about potential research questions to be able to actively participate in those seminar-style meetings that are organized within this lecture course. This course is thought in English.

**Literatur.**

King, Gary; Keohane, Robert Owen; Verba, Sidney. 1994. *Designing Social Inquiry : Scientific Inference in Qualitative Research*. Princeton, NJ : Princeton University Press  
 Henry E. Brady und David Collier (Hrsg.). 2004: *Rethinking social inquiry: diverse tolls, shared standards*. Lanham [u.a.]: Rowman & Littlefield  
 Thomas Gschwend, Frank Schimmelfennig (Hrsg): *Research Design in Political Science: How to practice what they preach?* Houndmills: Palgrave MacMillan.

**Empfohlen für:**

CDSS students  
 Studierende im M.A.-Studiengang Soziologie  
 Studierende im M.A.-Studiengang Politologie

**Erworben werden kann:**

Prüfungsleistung

**ECTS-Punkte:**

4 (Prüfungsleistung)

**Sprechstunde:** Mi 10 - 11 Uhr