

Graduate School of Economic & Social Sciences (GESS)

Context-Aware Computing				
Vorlesung		2st.		Becker, C.
Einzel	Di	12:00 - 13:30	29.09.2009-29.09.2009	L 15, 1-6 (Hochhaus) 714/715
wtl	Mi	10:15 - 11:45	07.10.2009-09.12.2009	L 15, 1-6 (Hochhaus) 714/715
wtl	Do	12:00 - 13:15	10.09.2009-24.09.2009	L 15, 1-6 (Hochhaus) 714/715
Kommentar:				
This course covers principles and foundations of context-aware computing. Approaches to context acquisition, reasoning and management are presented and current trends in research are discussed.				

Center for Doctoral Studies in Business (CDSB)

Applied Methods & Tools in Accounting & Finance				
Doktorandenseminar		2st.		Daske, H.
Einzel	Mo	15:00 - 18:00	25.01.2010-25.01.2010	Schloß Ostflügel O251/53
Einzel	Mi	10:00 - 15:00	04.11.2009-04.11.2009	Schloß Ostflügel O251/53
Einzel	Mi	10:00 - 15:00	11.11.2009-11.11.2009	Schloß Ostflügel O251/53
Einzel	Mi	10:00 - 15:00	18.11.2009-18.11.2009	Schloß Ostflügel O251/53
Einzel	Mi	10:00 - 15:00	25.11.2009-25.11.2009	Schloß Ostflügel O251/53
Einzel	Do	15:00 - 18:00	21.01.2010-21.01.2010	Schloß Ostflügel O251/53
Einzel	Do	15:00 - 18:00	28.01.2010-28.01.2010	Schloß Ostflügel O251/53
Einzel	Fr	09:00 - 14:00	27.11.2009-27.11.2009	Schloß Ostflügel O251/53
Contemporary Research in Accounting and Taxation				
Doktorandenseminar		Daske, H. / Elschner, C. / Koch, C. / Schreiber, U. / Wüstemann, J.		
Einzel	Di	17:15 - 21:00	08.09.2009-08.09.2009	
Einzel	Di	17:15 - 21:00	15.09.2009-15.09.2009	
Einzel	Mi	17:15 - 21:00	09.09.2009-09.09.2009	
Einzel	Do	17:15 - 21:00	10.09.2009-10.09.2009	
Einzel	Do	17:15 - 21:00	17.09.2009-17.09.2009	
Context-Aware Computing				
Vorlesung		2st.		Becker, C.
Einzel	Di	12:00 - 13:30	29.09.2009-29.09.2009	L 15, 1-6 (Hochhaus) 714/715
wtl	Mi	10:15 - 11:45	07.10.2009-09.12.2009	L 15, 1-6 (Hochhaus) 714/715
wtl	Do	12:00 - 13:15	10.09.2009-24.09.2009	L 15, 1-6 (Hochhaus) 714/715
Kommentar:				
This course covers principles and foundations of context-aware computing. Approaches to context acquisition, reasoning and management are presented and current trends in research are discussed.				
Empirical Accounting Research II: Information in Markets II				
Doktorandenseminar		Daske, H.		
Einzel	Mo	15:30 - 18:45	19.10.2009-19.10.2009	Schloß Ostflügel O251/53
Einzel	Mo	18:00 - 23:00	23.11.2009-23.11.2009	Schloß Ostflügel O226/28
Einzel	Di	18:30 - 20:30	17.11.2009-17.11.2009	Schloß Ostflügel O226/28
Einzel	Di	20:30 - 23:00	17.11.2009-17.11.2009	Schloß Ostflügel O226/28
wtl	Mi	09:00 - 12:00	16.09.2009-28.10.2009	
wtl	Mi	09:00 - 12:00	21.10.2009-28.10.2009	Schloß Ostflügel O251/53
Einzel	Do	09:00 - 12:15	05.11.2009-05.11.2009	Schloß Ostflügel O251/53
Einzel	Do	11:00 - 13:00	12.11.2009-12.11.2009	Schloß Ostflügel O251/53

Experimental Research in Accounting				
Doktorandenseminar				Koch, C.
Einzel	Mo	09:00 - 19:00	28.09.2009-28.09.2009	Schloß Ostflügel O251/53
Einzel	Mo	09:00 - 19:00	16.11.2009-16.11.2009	Schloß Ostflügel O251/53
Einzel	Di	09:00 - 19:00	17.11.2009-17.11.2009	Schloß Ostflügel O251/53
Forschungsseminar				
Seminar				2st. Weber, M.
Fundamentals of Design Science Research				
Doktorandenseminar				2st. Mädche, A.
Einzel	Fr	16:00 - 17:30	18.09.2009-18.09.2009	L 15, 1-6 (Hochhaus) 617/619
Kommentar:				
Further information is available on the Chairs websites				
Fundamentals of Nonprofit Management Science - CDSB				
Seminar				2st. Helmig, B.
Einzel	Mi	13:45 - 15:15	16.09.2009-16.09.2009	L 5, 4 207-209
Einzel	Mi	13:45 - 15:15	30.09.2009-30.09.2009	L 5, 4 207-209
Einzel	Mi	10:00 - 17:30	11.11.2009-11.11.2009	L 5, 4 207-209
Operations @ Information Systems Seminar - Talk by Prof. Dr. Franz Rothlauf				
Doktorandenseminar				Becker, C.
Einzel	Mi	13:45 - 15:15	02.12.2009-02.12.2009	Schloß Ehrenhof West EW 169
Philosophy of Science: Epistemological Foundations for Information Systems Scholars: Position between Behavioral Science and Design science				
Doktorandenseminar				Heinzl, A.
14-täglich	Mo	08:45 - 12:00	07.09.2009-11.12.2009	L 15, 1-6 (Hochhaus) 714/715
Kommentar:				
Epistemological Foundations for Information Systems Scholars: Positions between Behavioral Science and Design Science				
Degree Course: Center for Doctoral Studies in Business				
Lecturer: Prof. Dr. Armin Heinzl				
Contact hours per week: 2				
Grading: Topic presentation and course participation				
ECTS: n.a.				
Room: R 715, L 15, 1-6				
Time: Mondays, 08:30-11:45 h; bi-weekly, starting Sept. 7, 2009				
except Fri., Nov. 13, 1 pm				
Registration: wifo1(at)uni-mannheim.de until Sept 7, 2009				
Office hours: By appointment				
Content:				
This course is designed for Ph.D. students in information systems, business administration and computer science. It provides a basic understanding of philosophy of science and its epistemological foundations. On the one hand, the course will focus on those concepts which derive knowledge from observation and induction. However, since it also takes experiments as well as the new experimentalism into account, it also refers to those disciplines that focus on the evaluation of technological artifacts. Thus, the underlying epistemological foundations are of central interest to all Ph.D. students that study the structure and surrounding behavior of complex technological arrangements. The course will be offered in a seminar style. All Ph.D. students have to offer at least one presentation and a documentation regarding a specific topic. Allocation of topics will be conducted by the lecturer.				
For the schedule see http://wifo1.bwl.uni-mannheim.de/hws09_pos.html				
Introductory literature:				
Chalmers, A.F.: What is this thing called science? 3 rd edition, Open University Press, Maidenhead 1999				
Literature for the Assignments has to be retrieved by participants. Literature for Session 7 will be distributed in October.				
Grading:				
60 % Topic presentation, 40 % Course participation				
Professor de Mooij: TAX 1 - Economics and Empirics of Company Taxation				
Gastvortrag				
Einzel	Mi	09:00 - 18:00	07.10.2009-07.10.2009	Schloß Ostflügel O251/53
Einzel	Do	09:00 - 18:00	08.10.2009-08.10.2009	Schloß Ostflügel O251/53
Einzel	Fr	09:00 - 18:00	09.10.2009-09.10.2009	Schloß Ostflügel O251/53

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 methodology 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

Please register for this course (online or in the secretariat of the chair).

Seminar CDSB "O & IS"

Seminar					Becker, C.
Einzel	Mo	13:45 - 15:15	21.09.2009-21.09.2009	Schloß Ostflügel O131	
Einzel	Mi	13:45 - 15:15	07.10.2009-07.10.2009	Schloß Ostflügel O 138	
Einzel	Mi	13:45 - 15:15	28.10.2009-28.10.2009	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 103	
Einzel	Mi	13:45 - 15:15	11.11.2009-11.11.2009	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 103	
Einzel	Mi	13:45 - 15:15	25.11.2009-25.11.2009	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 103	
Einzel	Mi	13:45 - 15:15	25.11.2009-25.11.2009		
Einzel	Mi	13:45 - 15:15	09.12.2009-09.12.2009	Schloß Ostflügel O 138	

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

Doktorandenseminar		2st.		Woywode, M.
Einzel	Mo	09:00 - 16:00	14.12.2009-14.12.2009	L 9, 1-2 210
Einzel	Do	09:00 - 19:00	03.12.2009-03.12.2009	
14-täglich	Fr	10:15 - 15:00	11.09.2009-25.09.2009	L 9, 1-2 210
Einzel	Fr	10:15 - 15:00	23.10.2009-23.10.2009	L 9, 1-2 210
wtl	Fr	10:15 - 17:00	20.11.2009-27.11.2009	L 9, 1-2 210

Kommentar:

Anmeldung erfolgt bis zum Donnerstag 10.09.2009 bei Frau Herman (Tel.-2273, e-mail herman@ifm.uni-mannheim.de)

Center for Doctoral Studies in Economics (CDSE)**Advanced Econometrics I (Landmann)**

Übung

wtl	Mi	08:30 - 10:00	07.10.2009-11.12.2009	L 9, 1-2 009
Einzel	Mi	14:30 - 16:45	25.11.2009-25.11.2009	L 7, 3-5 410
wtl	Do	08:30 - 10:00	08.10.2009-11.12.2009	L 9, 1-2 003

Kommentar:

Course title: Advanced Econometrics I

Instructor: Dr. G. Haile/A. Landmann

Offered: Fall semester 2009

Method (hours per week): lecture (3) + tutorial (2)

Course level: Masters/PhD

Course language: English

Prerequisites: Undergraduate/Intermediate Econometrics

Examination: written exam, exact time tba

ECTS-Credits: tba

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

Course Description: This is the core econometrics course of the Master/PhD programme. The course is designed to offer advanced treatment to econometric theory and applications. Topics covered include: Repetition of OLS, Finite-sample and Large-sample theories, Single-equation and Multiple-equation GMM, Time Series Econometrics and Panel Data Econometrics. As well as treating GMM rigorously, the course deals with Maximum Likelihood (ML) and Extremum Estimators, which form alternative estimation techniques to GMM. The recommended text for the course is Hayashi, which covers a range of econometric topics with Generalized Method of Moments as the organizing principle. It also provides examples relating to a range of applied econometrics fields focusing mostly on original applied articles.

Course requirement: The course is intended for Masters and first year PhD students with prior knowledge of undergraduate level econometrics. Working knowledge of basic probability theory, differential calculus, linear algebra and matrix algebra are

assumed. Attendance in the lectures and exercise sessions are mandatory. Exercise sessions are organised such that there are **four exercise groups** with a maximum of 15 students in each. Attempting exercise questions ahead of each session and taking active part during the course of the sessions is essential.

Marking/Grading: Assessment will be based on mid-term (40%) and final (60%) written exams.

Readings:

Hayashi, F. (2000) *Econometrics*, Princeton University Press (Main text)

Cameron, and Trivedi (2005) *Microeconometrics: Methods and Applications*, Cambridge University Press

Davidson, R. and MacKinnon, J. (2004) *Econometric Theory and Methods*, Oxford University Press.

Enders, W. (2004) *Applied Econometric Time Series* (2nd ed.), John Wiley & Sons, Inc.

Fuller, W. (1996), *Introduction to Statistical Time Series* (2nd ed.), New York: Wiley

Hall, A. (2005) *Generalized Method of Moments*, Oxford University Press.

Hamilton, J. (1994) *Time Series Analysis*, Princeton University Press.

Hansen, L. P. (1982) Large Sample Properties of Generalized Method of Moment Estimators, *Econometrica*, 50, 1029–1054.

Newey, W. K. and McFadden, D. (1994) *Large sample estimation and hypothesis testing*, Handbook of Econometrics, Volume IV.

Verbeek, M. (2000) *A Guide to Modern Econometrics*, John Wiley & Sons.

Wooldridge, J. (2002) *Econometric Analysis of Cross Section and Panel Data*, The MIT Press

Topics Covered:

0. Introduction

1. Finite-Sample Properties of OLS

2. Large-Sample Theory

3. Single-Equation GMM

4. Multiple-Equation GMM

5. Serial Correlation

6. Extremum Estimators

7. The Method of Maximum Likelihood

8. Panel Data

Advanced Econometrics I (Pflichtkurse)

Vorlesung und Übung		5st.				Frölich, M.
wtl	Di	08:30 - 10:00	06.10.2009-11.12.2009	L 9, 1-2	004	
wtl	Di	10:15 - 11:45	06.10.2009-11.12.2009	L 9, 1-2	004	
Einzel	Mi	08:30 - 10:00	02.12.2009-02.12.2009	A 5, 6 Bauteil B B	244	
Einzel	Mi	17:15 - 18:45	02.12.2009-02.12.2009	L 7, 3-5 S	031	
wtl	Do	13:45 - 15:15	08.10.2009-11.12.2009	L 7, 3-5 P	043	
wtl	Do	15:30 - 17:00	08.10.2009-11.12.2009	L 7, 3-5 P	043	
Einzel	Do	13:45 - 17:00	19.11.2009-19.11.2009	Schloß Ostflügel	O151	

Kommentar:

Bitte beachten: Wunschräume:

Vorlesung:

Di, 8:30 - 10:45 Uhr bitte Raum 031 buchen ODER

jede Woche 8:00 Uhr bis 10:00 Uhr und 2-wöchentlich 10:30 - 12:00 Uhr (also insg. 3 VL-Stunden pro Woche)

Übung:

Do, 12:00 - 13:30 Uhr

Do, 13:45 - 15:15 Uhr

Do, 15:30 - 17:00 Uhr

Für die Übungen bitte entweder Raum P043 oder P044 buchen

Course title: Advanced Econometrics I

Instructor: Dr. G. Haile

Offered: Fall semester 2009

Method (hours per week): lecture (3) + tutorial (2)

Course level: Masters/PhD

Course language: English

Prerequisites: Undergraduate/Intermediate Econometrics

Examination: written exam, exact time tba

ECTS-Credits: tba

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

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Readings:

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Enders, W. (2004) *Applied Econometric Time Series* (2nd ed.), John Wiley & Sons, Inc.

Fuller, W. (1996), *Introduction to Statistical Time Series* (2nd ed.), New York: Wiley

Hall, A. (2005) *Generalized Method of Moments*, Oxford University Press.

Hamilton, J. (1994) *Time Series Analysis*, Princeton University Press.

Hansen, L. P. (1982) Large Sample Properties of Generalized Method of Moment Estimators, *Econometrica*, 50, 1029–1054.

Newey, W. K. and McFadden, D. (1994) *Large sample estimation and hypothesis testing*, Handbook of Econometrics, Volume IV.

Verbeek, M. (2000) *A Guide to Modern Econometrics*, John Wiley & Sons.

Wooldridge, J. (2002) *Econometric Analysis of Cross Section and Panel Data*, The MIT Press

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0. Introduction

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2. Large-Sample Theory

3. Single-Equation GMM

4. Multiple-Equation GMM

5. Serial Correlation

6. Extremum Estimators

7. The Method of Maximum Likelihood

8. Panel Data

Advanced Macroeconomics I

Vorlesung und Übung 5st.

14-taglich Di 13:45 - 17:00 13.10.2009-11.12.2009 L 7, 3-5 158

14-taglich Di 15:30 - 17:00 20.10.2009-11.12.2009 L 7, 3-5 158

wtl Mi 10:15 - 11:45 07.10.2009-11.12.2009 L 7, 3-5 001

wtl Mi 13:45 - 15:15 07.10.2009-11.12.2009 L 7, 3-5 001

Kommentar:

This course will introduce basic tools and models currently used in applied macroeconomic research. we will cover both long run growth models, i.e. the neoclassical growth model and some endogenous growth models, as well as some business cycle models. The emphasize will be providing the student with some technical skills, i.e. Bellman equations, dynamic programming, log-linearization techniques, that will be helpful in later studies. The class will also emphasize the close link between empirical and numerical research and the development of theoretical models.

Advanced Macroeconomics I (Grill)

ubung

wtl Di 13:45 - 15:15 06.10.2009-11.12.2009 L 9, 1-2 003

wtl Di 15:30 - 17:00 06.10.2009-11.12.2009 L 7, 3-5 P 043

Advanced Macroeconomics I (Kuhn)

ubung

wtl Di 13:45 - 15:15 06.10.2009-11.12.2009 L 9, 1-2 002

wtl Di 15:30 - 17:00 06.10.2009-11.12.2009 L 9, 1-2 002

Advanced Microeconomics I

Vorlesung 3st.

Niedermayer, A. / von Thadden, E.L.

wtl Mo 10:15 - 11:45 05.10.2009-11.12.2009 L 9, 1-2 004

wtl Do 10:15 - 11:45 08.10.2009-11.12.2009 L 9, 1-2 004

Advanced Microeconomics I (Flach und Zhao)				
Übung		2st.		
wtl	Mo	15:30 - 17:00	05.10.2009-11.12.2009	L 9, 1-2 003
wtl	Mo	17:15 - 18:45	05.10.2009-11.12.2009	L 7, 3-5 P 044
wtl	Mo	17:15 - 18:45	05.10.2009-11.12.2009	L 9, 1-2 003
wtl	Mi	15:30 - 17:00	07.10.2009-11.12.2009	L 9, 1-2 002
wtl	Mi	15:30 - 17:00	07.10.2009-11.12.2009	L 7, 3-5 P 043
Applied Economics and Econometrics Seminar				
Seminar				Pigorsch, U.
wtl	Mi	12:00 - 13:30	09.09.2009-11.12.2009	L 7, 3-5 P 044
Kommentar:				
Contact persons: Prof. Dr. Uta Pigorsch, Tel. 181-1945, E-mail: uta.pigorsch(at)vwl.uni-mannheim.de, L7, 3-5, room 126 Steffen Reinhold (Ph. D.), Tel. 181-3503, E-mail: reinhold(at)mea.uni-mannheim.de, L 13, 17, room 311 Dipl.-Vw. Philipp Eisenhauer, Tel. 181-1921, E-mail: peisenha(at)mail.uni-mannheim.de, L7, 3-5, room 113				
CDSE-Seminar				
Doktorandenseminar		2st.		von Thadden, E.L.
wtl	Mo	13:45 - 15:15	07.09.2009-11.12.2009	L 9, 1-2 003
Diplomanden- und Doktorandenseminar Ökonometrie				
Seminar				Trenkler, C.
wtl	Mo	-	07.09.2009-11.12.2009	
Einzel	Di	09:00 - 18:00	24.11.2009-24.11.2009	
Einzel	Mi	15:30 - 17:00	21.10.2009-21.10.2009	L 7, 3-5 410
Einzel	Mi	13:45 - 15:15	11.11.2009-11.11.2009	L 9, 1-2 002
Kommentar:				
Termine nach Vereinbarung Prof. U. Pigorsch, Prof. C. Trenkler Contact persons: Prof. Dr. Carsten Trenkler, Tel. 181-1852, E-mail: trenkler(at)uni-mannheim.de, L7, 3 - 5, room 105 Prof. Dr. Uta Pigorsch, Tel. 181-1945, E-mail: uta.pigorsch(at)vwl.uni-mannheim.de, L7, 3 - 5, room 126				
Duration Analysis/Verweildaueranalyse (Wahlveranstaltung Ökonometrie)				
Vorlesung und Übung		4st.		
wtl	Mo	08:30 - 10:00	07.09.2009-11.12.2009	L 7, 3-5 S 031
wtl	Di	08:30 - 10:00	08.09.2009-11.12.2009	L 7, 3-5 S 031
wtl	Di	08:30 - 10:00	08.09.2009-11.12.2009	L 7, 3-5 158
Kommentar:				
Course title: Duration Analysis/Verweildaueranalyse Instructor: Michael Maier Offered: Fall semesters Method (hours per week): lecture (3) + tutorials (1) Course level: Diplom, PhD Course language: English on demand, otherwise in German Prerequisites: Basic Econometrics/Grundlagen der Ökonometrie Examination: written exam, 135 minutes ECTS-Credits: 8 Course description: This course discusses methods for analyzing censored durations. Basic models for unconditional and regression approaches, extensions to incorporate individual heterogeneity, and censored quantile regressions are analyzed. Computer tutorials will show the application of the methods. Economic applications will involve econometric evaluation approaches, models from financial econometrics, and methods of quantitative marketing research. Contact person: Michael Maier, Tel. 181-3500, E-mail: michael.maier(at)uni-mannheim.de, L 7, 3-5, room 103				
Economics of Education				
Vorlesung		2st.		
14-täglich	Mi	12:00 - 15:15	16.09.2009-09.12.2009	L 7, 3-5 P 043

Empirical Public Finance and Policy Evaluation (Gathmann)				
Vorlesung		4st.		Janeba, E.
wtl	Mo	10:15 - 11:45	07.09.2009-11.12.2009	L 9, 1-2 002
wtl	Mi	10:15 - 11:45	09.09.2009-11.12.2009	L 7, 3-5 P 043
Kommentar:				
<p>The course gives students a thorough understanding of the main methods and approaches for empirical research in public finance, policy evaluation and empirical microeconomic research more generally. The focus is hereby on understanding the advantages and disadvantages of the various econometric methods and less on a highly technical presentation. We will analyze applications in public economics, political economy and policy evaluation. In particular, we study questions like: do divorce laws reduce marital stability? How do states form? Do laws that enforce seat belts increase road safety? Does proportional representation increase investments in public education? The final goal of the class is inherently practical – to give students the necessary tools to start their dissertation research or extend existing empirical projects.</p> <p>First meeting: September 9</p>				
Fakultätsseminar				
Sonderveranstaltung				Adam, K.
wtl	Di	17:15 - 18:45	08.09.2009-11.12.2009	L 7, 3-5 001
Mathematics for Economists				
Vorlesung		4st.		Steinke, I.
Einzel	Mo	08:30 - 10:00	07.09.2009-07.09.2009	L 9, 1-2 004
wtl	Mo	10:15 - 11:45	14.09.2009-28.09.2009	L 9, 1-2 004
wtl	Di	10:15 - 11:45	08.09.2009-29.09.2009	L 9, 1-2 004
Einzel	Di	10:00 - 12:30	19.01.2010-19.01.2010	L 7, 3-5 001
wtl	Mi	10:15 - 11:45	09.09.2009-30.09.2009	L 7, 3-5 001
wtl	Do	10:15 - 11:45	10.09.2009-01.10.2009	L 9, 1-2 004
Kommentar:				
<p>Course title: Mathematics for Economists Instructor: Dr. Ingo Steinke Offered: Winter semester 2009/10 Method /hours per week): lecture (2) + practical exercises (2) Course level: Master Examination: written, 135 min ECTS-Credits 6 Course description: Sets, functions, metric and normed spaces, convergence of sequences, vector spaces, linear transformation, eigenvalues, open sets, continuity, convexity, differential calculus, optimization. Contact persons: Dr. Ingo Steinke, Tel. 181-1785, e-Mail: isteinke@rumms.</p>				
Mathematics for Economists				
Übung		4st.		Steinke, I.
wtl	Mo	15:30 - 17:00	07.09.2009-28.09.2009	L 7, 3-5 P 044
wtl	Di	13:45 - 15:15	08.09.2009-29.09.2009	L 9, 1-2 002
wtl	Mi	13:45 - 15:15	09.09.2009-30.09.2009	L 9, 1-2 002
wtl	Do	13:45 - 15:15	10.09.2009-01.10.2009	L 9, 1-2 002
Kommentar:				
<p>Course title: Mathematics for Economists Instructor: Dr. Ingo Steinke Offered: Winter semester 2009/10 Method /hours per week): lecture (2) + practical exercises (2) Course level: Master Examination: written, 135 min ECTS-Credits 6 Course description: Sets, functions, metric and normed spaces, convergence of sequences, vector spaces, linear transformation, eigenvalues, open sets, continuity, convexity, differential calculus, optimization. Contact persons: Dr. Ingo Steinke, Tel. 181-1940, e-Mail: isteinke@rumms</p>				

Mathematics for Economists (Arias)				
Übung		2st.		
wtl	Mo	15:30 - 17:00	07.09.2009-28.09.2009	L 9, 1-2 003
wtl	Mo	17:15 - 18:45	07.09.2009-28.09.2009	L 9, 1-2 003
wtl	Di	13:45 - 15:15	08.09.2009-29.09.2009	L 9, 1-2 003
wtl	Di	15:30 - 17:00	08.09.2009-29.09.2009	L 7, 3-5 P 043
wtl	Mi	13:45 - 15:15	09.09.2009-30.09.2009	L 7, 3-5 001
wtl	Mi	15:30 - 17:00	09.09.2009-30.09.2009	L 7, 3-5 P 043
wtl	Do	13:45 - 15:15	10.09.2009-01.10.2009	L 7, 3-5 P 043
wtl	Do	15:30 - 17:00	10.09.2009-01.10.2009	L 7, 3-5 P 043

Mathematics for Economists (Smith)				
Übung				
wtl	Mo	17:15 - 18:45	07.09.2009-28.09.2009	L 7, 3-5 P 043
wtl	Di	15:30 - 17:00	08.09.2009-29.09.2009	L 9, 1-2 002
wtl	Mi	15:30 - 17:00	09.09.2009-30.09.2009	L 9, 1-2 002
wtl	Do	15:30 - 17:00	10.09.2009-01.10.2009	L 9, 1-2 002

Quantitative Macroeconomics and Numerical Methods (Georg Dürnecker)				
Vorlesung und Übung		2st.		
wtl	Mi	12:00 - 13:30	09.09.2009-23.09.2009	L 7, 3-5 001
wtl	Mi	12:00 - 13:30	30.09.2009-11.12.2009	L 7, 3-5 410
Einzel	Do	12:00 - 13:00	10.09.2009-10.09.2009	L 7, 3-5 P 044
Einzel	Do	12:00 - 13:30	24.09.2009-24.09.2009	L 7, 3-5 410
14-täglich	Do	15:30 - 17:00	08.10.2009-11.12.2009	L 7, 3-5 410
Einzel	Do	12:00 - 13:30	05.11.2009-05.11.2009	L 7, 3-5 410
Einzel	Do	15:30 - 17:00	12.11.2009-12.11.2009	L 7, 3-5 410

Kommentar:

Course title: Quantitative Macroeconomics and Numerical Methods
Instructor: Georg Dürnecker
Method (hours per week): lecture (2) + practical classes (1)
Course level: Ph.D.
Course language: English
Prerequisites: Participants are expected to have acquired a sound background in dynamic macroeconomic theory.
Examination: The course will be evaluated through a series of exercises.
ECTS-credits: 6
Course description: A large part of modern macroeconomics relies on the use of dynamic stochastic general equilibrium (DSGE) models. Such models are particularly useful not only to address theoretical questions, but also to confront theory with data in a consistent manner. This course provides numerical tools for the analysis and evaluation of such models. We will cover a variety of topics including: Introduction to DSGE modeling: Bellman equations / contraction mapping / calibration / stylized facts / stationarity.
Tools and techniques used to solve DSGE models: Value function iteration / policy function iteration / time iteration / discrete state space vs. continuous state space / endogenous grid point method. Second and higher order approximation methods / Euler equation based methods / parametrized expectations / heterogenous agents models and incomplete market economies.
This course does not cover linear (quadratic) approximation methods as they are part of the course Macroeconomics III. The course will require students to use standard computer programming languages (such as GAUSS or Matlab).
Contact person: Georg Dürnecker, Tel. 181-1804, E-mail: duernecker@uni-mannheim.de, L 7,3-5, room 246.

Theoretical Microeconometrics (PhD Seminar)				
Doktorandenseminar		2st.		Frölich, M.
wtl	Mo	-	07.09.2009-11.12.2009	

Kommentar:

Termin zur Vorbesprechung sowie zur Veranstaltung selbst folgen.
Dates regarding the preliminary discussion and regarding the seminar itself will follow.
Course title: Theoretical Microeconometrics (PhD Seminar)
Instructor(s): Prof. Dr. Markus Frölich
Offered: fall semester 2009
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

Topics in Financial Economics (Dr. Thomas Hintermaier)

Vorlesung 2st.

wtl Do 10:15 - 11:45 10.09.2009-10.12.2009 L 7, 3-5 P 043

Kommentar:

Course title: Topics in Financial Economics

Instructor: Dr. Thomas Hintermaier

Offered: Herbstsemester 09/10

Method (hours per week): Lecture (2)

Course level: Ph.D.

Course language: English

Prerequisites: at least one micro and one macro class at the Ph.D. level

Examination: final exam (60 %), assignments including presentation (40 %)

ECTS-Credits: 5

Course description: This course starts with a presentation of the tools required to study individual consumption and portfolio choice decisions under uncertainty. The emphasis in this part is on situations with background risk. In a later part of the course we will study applications of this theory to optimal financial decision making at the household level. This will take into account asset classes such as savings, stocks and housing wealth as well as the types of debt available, such as mortgages or credit card debt. As this theory connects readily to meaningful empirical counterparts, applications to data collected in household surveys are discussed.

Contact person: Dr. Thomas Hintermaier, Tel. 181-1806, Email: hinterma@mail.uni-mannheim.de, L 7,3-5, room 243.

Trade Mechanisms

Vorlesung und Übung

Niedermayer, A.

wtl Do 08:30 - 10:00 10.09.2009-10.12.2009 L 9, 1-2 002

14-täglich Do 12:00 - 13:30 17.09.2009-10.12.2009 L 7, 3-5 410

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

CDSS Core Course: Methodology of the Social Sciences

Vorlesung 2st.

Wettersten, J.

wtl Mo 08:30 - 10:00 07.09.2009-07.12.2009 B 6, 23-25 Bauteil A
(Hörsaalgebäude) A 103

Kommentar:

Inhalt:

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 19th 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 19th 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 Chicago 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.

CDSS Core Course: Methods of the Social Sciences: Crafting Social Science Research

Vorlesung und Übung 2st.

Gschwend, T.

wtl Di 12:00 - 13:30 08.09.2009-08.12.2009

Kommentar:

All researchers face similar challenges with core issues of research design. A research design is a plan that specifies how you are going to carry out a research project and, particularly, how to use evidence to answer your research question. The goal of this course is to jump-start students with their dissertation proposal. This course should help students to see the trade-offs involved in choosing a particular research design in their research projects. Consequently students are expected to develop own ideas about potential research questions and actively participate in those seminar-style meetings that are organized within this lecture course.

A weekly reading list will be made available.

Office Hours: Tue 13:30 - 14:30 h

CDSS Workshop

Kolloquium 2st.

Gschwend, T.

wtl Mi 12:00 - 13:30 09.09.2009-09.12.2009 B 6, 23-25 Bauteil A
(Hörsaalgebäude) A 102

Kommentar:

The goal of this course is to provide support and crucial feedback for second year 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.