Graduate School of Economic & Social Sciences (GESS)

Applied Game Theory

Vorlesung — Simons, D.

wtl	Di	13:45 - 15:15	07.09.2010-07.12.2010	Schloß Ostflügel O226/28

Kommentar:

The course focuses on game theoretic modelling,especially on Accounting & Auditing. Detailed information, especially referring to articles to be read will be given in the lecture.

MAN 910 Management Area Seminar

Forschungsseminar — Metzger, F. / Woywode, M.

Einzel	Di	16:30 - 18:00	21.09.2010-21.09.2010	Schloß Ostflügel O226/28
Einzel	Di	16:30 - 18:00	26.10.2010-26.10.2010	
Einzel	Di	16:30 - 18:00	09.11.2010-09.11.2010	Schloß Ostflügel O226/28
Einzel	Di	16:30 - 18:00	16.11.2010-16.11.2010	Schloß Ostflügel O226/28
Einzel	Di	16:30 - 18:00	23.11.2010-23.11.2010	Schloß Ostflügel O226/28
Einzel	Di	16:30 - 18:00	30.11.2010-30.11.2010	Schloß Ostflügel O226/28

Theories of Social Sciences

Vorlesung — 2st. — Bräuninger, T.

Einzel	Fr	10:15 - 15:15	17.09.2010-17.09.2010	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 305

Kommentar:

Course description:
The core course ”Theories of Social Sciences” introduces first year doctoral students to the theoretically informed research approaches and substantive research fields that build the strongholds of social science research in Mannheim. The lecture series provides first year doctoral students with an overview of current debates and ongoing research in the fields of psychology, political science and sociology. Members of CDSS faculty will present in one hour lectures an overview of their research fields, report on prime examples of their current research, and provide an outlook on potential research topics for future research. CDSS doctoral students will have the opportunity to discuss the lecture and the required readings with the lecturer during the remaining discussion time.
Assessment type: Oral exam at the end of the core course (early December 2010) with the mentor based on the advanced reading list.
Literature: A list of readings will be provided with required readings for all CDSS students that provide one state-of-the-art introductory text per lecture; additional advanced reading list that provide up to 4-6 papers will be agreed with the mentor in preparation for the oral exam in early December 2010.

Place: On 9th, 10th, 16th and 23th September in A 5, room B 316. On 17th September in B6, room 3.05.

Center for Doctoral Studies in Economics (CDSE)

Applied Economics and Econometrics Seminar

Seminar — Pigorsch, U.

wtl	Mi	12:00 - 13:30	08.09.2010-10.12.2010	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, rom 113

E700 Mathematics for Economists

Vorlesung und Übung 4st. Göttlich, S.

wtl	Mo	10:15 - 11:45	06.09.2010-27.09.2010	L 9, 1-2 004
wtl	Mo	15:30 - 17:00	06.09.2010-27.09.2010	L 9, 1-2 003
wtl	Mo	15:30 - 17:00	06.09.2010-27.09.2010	L 9, 1-2 002
wtl	Mo	17:15 - 18:45	06.09.2010-27.09.2010	L 9, 1-2 003
wtl	Mo	17:15 - 18:45	06.09.2010-27.09.2010	L 9, 1-2 002
wtl	Di	10:15 - 11:45	07.09.2010-28.09.2010	L 9, 1-2 004
wtl	Di	13:45 - 15:15	07.09.2010-28.09.2010	L 9, 1-2 003
wtl	Di	13:45 - 15:15	07.09.2010-28.09.2010	L 9, 1-2 002
wtl	Di	15:30 - 17:00	07.09.2010-28.09.2010	L 9, 1-2 003
wtl	Di	15:30 - 17:00	07.09.2010-28.09.2010	L 9, 1-2 002
wtl	Mi	10:15 - 11:45	08.09.2010-29.09.2010	A 5, 6 Bauteil B B 144
wtl	Mi	13:45 - 15:15	08.09.2010-29.09.2010	L 9, 1-2 003
wtl	Mi	13:45 - 15:15	08.09.2010-29.09.2010	L 9, 1-2 002
wtl	Mi	15:30 - 17:00	08.09.2010-29.09.2010	L 9, 1-2 003
wtl	Mi	15:30 - 17:00	08.09.2010-29.09.2010	L 9, 1-2 002
Einzel	Mi	13:45 - 17:00	19.01.2011-19.01.2011	L 7, 3-5 P 043
wtl	Do	10:15 - 11:45	09.09.2010-30.09.2010	L 9, 1-2 004
wtl	Do	13:45 - 15:15	09.09.2010-30.09.2010	L 9, 1-2 003
wtl	Do	13:45 - 15:15	09.09.2010-30.09.2010	L 9, 1-2 002
wtl	Do	15:30 - 17:00	09.09.2010-30.09.2010	L 9, 1-2 003
wtl	Do	15:30 - 17:00	09.09.2010-30.09.2010	L 9, 1-2 002

Kommentar:

Course title: Mathematics for Economists
Instructor: Ingo Steinke, Daniel Smith
Offered: Fall semester 2010
Method /hours per week): lecture (2) + practical exercises (2)
Course level: Master, PhD
Course language: English
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.

E701 Advanced Microeconomics I

Vorlesung 3st. Niedermayer, A. / von Thadden, E.L.

wtl	Mo	10:15 - 11:45	04.10.2010-10.12.2010	L 9, 1-2 004
Einzel	Mo	08:30 - 10:00	08.11.2010-08.11.2010	L 7, 3-5 001
wtl	Do	10:15 - 11:45	07.10.2010-10.12.2010	L 9, 1-2 004
Einzel	Fr	12:00 - 13:30	05.11.2010-05.11.2010	Schloß Mittelbau M 003

Kommentar:

Course title: E702 Advanced Microeconomics I
Instructor: Dr. A. Niedermayer
Offered: Fall semester
Method: lecture
Course level: Master, PhD.
Course language: English
Prerequisites: Bachelor
Examination: written, 180 minutes
ECTS- Credits: 8
Contact person: Dr. A. Niedermayer

E702 Advanced Macroeconomics I

Vorlesung und Übung 5st.

wtl	Di	13:45 - 15:15	12.10.2010-10.12.2010	L 7, 3-5 158
wtl	Di	15:30 - 17:00	12.10.2010-10.12.2010	L 7, 3-5 001
wtl	Mi	10:15 - 11:45	06.10.2010-10.12.2010	L 7, 3-5 S 031
wtl	Mi	13:45 - 15:15	06.10.2010-10.12.2010	L 7, 3-5 S 031

Kommentar:

Course title: E701 Advanced Macroeconomics I
Instructor: Prof. Dr. Philip Jung, practical exercise Edgar Vogel (with reservation)
Method: lecture + practical exercise
Course level: Master, PhD
Course language: English
Prerequisites: Bachelor
Examination: written, 180 minutes
ECTS- Credist: 8
Course description: 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.
Contact person: Prof. Dr. Philip Jung, Tel. 181-1854, E-Mail: p.jung@vwl.uni-mannheim.de, L7, 3-5, room P004

E702 Advanced Microeconomics I

Übung 3st. Niedermayer, A. / von Thadden, E.L.

wtl	Mi	17:15 - 18:45	27.10.2010-10.11.2010	L 9, 1-2 009
wtl	Fr	10:15 - 11:45	08.10.2010-10.12.2010	L 9, 1-2 009
wtl	Fr	13:45 - 15:15	08.10.2010-10.12.2010	L 7, 3-5 P 044
wtl	Fr	15:30 - 17:00	08.10.2010-10.12.2010	L 7, 3-5 P 044

Kommentar:

Course title: E702 Advanced Microeconomics I
Instructor: Dr. A. Niedermayer
Offered: Fall semester
Method: lecture
Course level: Master, PhD.
Course language: English
Prerequisites: Bachelor
Examination: written, 180 minutes
ECTS- Credits: 8
Contact person: Dr. A. Niedermayer

E703 Advanced Econometrics I

Vorlesung und Übung 3st. Frölich, M.

wtl	Di	08:30 - 10:00	05.10.2010-10.12.2010	L 9, 1-2 004
wtl	Di	10:15 - 11:45	05.10.2010-10.12.2010	L 9, 1-2 004
wtl	Do	08:30 - 10:00	07.10.2010-10.12.2010	L 9, 1-2 002
wtl	Do	13:45 - 15:15	07.10.2010-10.12.2010	L 9, 1-2 002
Einzel	Do	13:45 - 15:15	04.11.2010-04.11.2010	L 7, 3-5 410
wtl	Fr	08:30 - 10:00	08.10.2010-10.12.2010	L 7, 3-5 P 044

Kommentar:

Course title: E703 Advanced Econometrics I
Instructor: Dr. Getinet Haile (Lecture + exercise session) + Andreas Landmann (exercise session)
Offered: Fall semester 2010
Method (hours per week): lecture (3) + tutorial (2)
Lecture:
Haile
Tuesday, 08:30 to 10:00 in L 9, 1-2 004
Tuesday, 10:15 to 11:45 in L 9, 1-2 - 004
Exercises:
Landmann
Thursday, 08:30 to 10:00 in L9,1-2 002 or
Thursday, 12:00 to 13:30 in L9, 1-2 002

Haile
Thursday, 13:45 to 15:15 in L9,1-2 002
Course level: Masters/PhD
Course language: English
Prerequisites: Undergraduate/Intermediate Econometrics
Examination: written exam, extact time tba
ECTS-Credits:8
Contact person: Dr. Getinet Haile, 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 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

E703 Advanced Econometrics I (mostly CDSB PhD students)

Vorlesung und Übung		3st.			Voget, J.
wtl	Di	08:30 - 10:00	05.10.2010-10.12.2010	L 7, 3-5 P 043	
wtl	Di	10:15 - 11:45	05.10.2010-10.12.2010	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 303	
wtl	Mi	12:00 - 13:30	13.10.2010-10.12.2010	L 7, 3-5 257	
wtl	Do	17:15 - 18:45	07.10.2010-10.12.2010	L 9, 1-2 009	

Kommentar:

Course title: E703 Advanced Econometrics I
Instructor: Dr. Johannes Voget (Lecture) + El Chamaa (exercise session)
Offered: Fall semester 2010
Method (hours per week): lecture (3) + tutorial (2)
Course level: Masters/PhD
Course language: English
Prerequisites: E700, Greene (2008, 6th ed.): Appendix A, B, C.
Examination: written exam, extact time tba
ECTS-Credits:8
Content:
The course is designed to offer an advanced treatment to econometric theory and applications. Topics covered include: Repetition of ordinary least squares and generalized least squares, instrumental variables estimation, simultaneous equations, generalized method of moments and maximum likelihood estimation, time series and panel data econometrics. The recommended text for the course is Econometric Analysis by William H. Greene.

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. Students should check if they are sufficiently familiar with the topics in appendix A, B, and C of the Greene book. Please contact the lecturer if you require exercises for working through appendix A, B, and C. If you are not familiar with the contents of appendix B and C, a good start is chapter 2 and 3 (plus exercises) in Introduction to Econometrics by Stock and Watson (2007, 2nd ed.). An intermediate treatment of some topics in appendix B is given by chapter 2.1-2.5, 2.7, and 3.1-3.4 in Introduction to Probability Models by Ross (2000, 2nd ed.).

Attendance in the lectures and exercise sessions are mandatory. Attempting exercise questions ahead of each session and taking active part during the course of the sessions is essential.

Textbook:

Greene, W. H., Econometric Analysis. Upper Saddle River: Pearson Prentice Hall, 2008.

Other reading material:

Wooldridge, J., Econometric Analysis of Cross Section and Panel Data. Cambridge: MIT Press, 2002.

Hayashi, F., Econometrics. Princeton: Princeton University Press, 2000.

Verbeek, M., A Guide to Modern Econometrics. Chichester: John Wiley & Sons, 2008.

Hamilton, J. D., Time Series Analysis. Princeton: Princeton University Press, 1994.

E800 CDSE-Seminar

Doktorandenseminar 2st. von Thadden, E.L.

wtl	Mo	13:45 - 15:15	06.09.2010-10.12.2010	L 7, 3-5 S 031

E813 Quantitative Macroeconomics and Numerical Methods

Vorlesung und Übung 3st. Dürnecker, G.

wtl	Mi	12:00 - 13:30	08.09.2010-10.12.2010	L 9, 1-2 003
wtl	Do	15:30 - 17:00	16.09.2010-10.12.2010	L 7, 3-5 P 043
Einzel	Do	17:15 - 20:00	28.10.2010-28.10.2010	L 7, 3-5 410
Einzel	Do	15:30 - 17:00	04.11.2010-04.11.2010	L 7, 3-5 P 044

Kommentar:

Course title: E813 Quantitative Macroeconomics and Numerical Methods
Instructor: Georg Dürnecker
Offered: HWS 2010
Method (hours per week): lecture (2) + practical classes (1)
Course level: Ph.D. and M.Sc.
Course language: English
Prerequistes: Participants are expected to have acquired a sound background in dynamic macroeconomic theory. Knowledge of Philip Jung's and Klaus Adam's courses (Macro I and Macro II) is advantageous but not a requirement.
Examination: The course will be evaluated through a series of exercises. Exercises can be done in groups of up to 3 students. The last exercise has to be done individually.
ECTS-credits: 7
Schedule: Wednesday, 12:00 to 13:30, Start: September 8, 2010, Location is tba.
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. The main emphasis is on learning the methods and the techniques, and their implementation. The course will require students to use standard computer programming languages (such as GAUSS or Matlab). We will cover a variety of topics including: 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 / Projection Methods / Heterogenous agents models and incomplete market economies / Simulation-based estimation of dynamic stochastic models.
This course does not cover linear (quadratic) approximation methods as they are part of the course Macroeconomics II.
Contact person: Georg Dürnecker, Tel. 181-1804, e-Mail: duernecker@uni-mannheim.de, L 7,3-5, room 246.

E816 Empirical Public Finance and Policy Evaluation

Vorlesung 4st.

wtl	Di	13:45 - 15:15	07.09.2010-28.09.2010	Schloß Ehrenhof West EW 163
wtl	Di	13:45 - 15:15	05.10.2010-10.12.2010	L 9, 1-2 003
wtl	Do	13:45 - 15:15	09.09.2010-30.09.2010	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 301
wtl	Do	13:45 - 15:15	07.10.2010-09.12.2010	L 9, 1-2 003

Kommentar:

Course title: E816 Empirical Public Finance and Policy Evaluation
Instructor: Christina Gathmann Maneval
Method (hours per week): lecture (4)

Course level: Ph.D.
Course language: English
Prerequisites: First year sequence in microeconomics and econometrics
Examination: Write mock referee report, short presentation of project in class and research paper
ECTS-credits: 10
Course description:
The course gives students a thorough understanding of the main methods and approaches for empirical research in public finance, political economy and empirical microeconomic research more generally. The focus is hereby on understanding the advantages and disadvantages of the available 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? Do local governments engage in tax competition? Does proportional representation increase investments in public education? The final goal of the class is inherently practical – to give students the necessary tools to get started (or improve) their own research.
Contact person: Christina Gathmann Maneval, Tel. 181-1798, L 7, 3-5, room 2-24.
Period: 9.9.2010 - 9.12.2010
First Meeting: 9.9.2010

E819 Impact evaluation, treatment effects, causal analysis (PhD)

Vorlesung			3st.		Frölich, M.
wtl	Fr	13:45 - 16:00	10.09.2010-10.12.2010	L 7, 3-5 S 031	
Einzel	Fr	10:00 - 12:00	21.01.2011-21.01.2011	L 7, 3-5 001	

Kommentar:

Course title: E819 Impact evaluation, treatment effects, causal analysis (PhD)
Instructor: Prof. Dr. Markus Frölich
Offered: fall term 2010
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: 7,5

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

E820 Theoretical Microeconometrics (PhD Seminar)

Doktorandenseminar	2st.	Frölich, M.

Kommentar:

Termin zur Vorbesprechung sowie zur Veranstaltung selbst folgen.
Dates regarding the preliminary discussion and regarding the seminar itself will follow.

Course title: E820 Theoretical Microeconometrics (PhD Seminar)
Instructor: Prof. Dr. Markus Frölich
Offered: fall term 2010
Method (hours per week): seminar (2)
Course level: PhD
Course language: Englisch
Prerequisites: Econometrics I
Examination: seminar paper + oral presentation
ECTS-Credits: 5
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

E821 International Trade

Vorlesung		3st.			Janeba, E.
14-täglich	Mo	10:15 - 11:45	13.09.2010-10.12.2010	L 9, 1-2 003	Janeba
wtl	Di	10:15 - 11:45	07.09.2010-10.12.2010	L 9, 1-2 003	Janeba

Kommentar:

Course Title**:** E821 International Trade
Fall Term 2010
Overview: The course provides an introduction to the basic theories and determinants of international trade and a welfare analysis of trade policies. We look at both trade theory and its empirical validity. My overall objective is to get you to the frontier of research in international trade, allowing you to come up and deal with a thesis topic. In the course we make use of general equilibrium theory and simple game theory. A very good understanding of microeconomic theory, as taught in the first year micro sequence, is crucial for mastering this class.
Professor: Eckhard Janeba
L7, 3-5, Zi. 229
janeba@uni-mannheim.de
Office hours: Wednesdays 9-10:30
Reading: A folder with copies of all articles is made available in VWL Bereichsbibliothek at the beginning of the semester.
Exams, Problem Sets, etc.

There is a final exam at the end of the semester.
Problem sets will be assigned regularly. You are allowed to work in groups of 2-3 students, but you must submit your own solution.
You are asked to write (and possibly present) a term paper dealing with a current research topic in international trade (details to be announced during the semester). Your paper should address the following questions:
i) Why is this area of research of interest?
ii) What are the key innovations (e.g., new theory, better data, econometrics)?
iii) What are remaining problems in existing papers?
iv) What things should be done in future work? I will make suggestions for various topics. You are free to choose a different one, but you need my approval beforehand.
Your final grade will be calculated as follows: Final exam (60%), Problem Sets (15%), Term Paper (25%).
Reading

Materials for this course come from various textbooks, handbooks, monographs, and articles. Many books are fairly old.
One new textbook by Robert Feenstra, Advanced International Trade: Theory and Evidence, Princeton University Press, 2004, has recently been published and is the top source in the area.
Copies of the articles or chapters which are indexed by * are deposited in the VWL Bereichsbibliothek, if they cannot be downloaded from www.jstor.org. These articles are required reading. Note that some articles and book chapters overlap in content.
The other articles on the reading list are important supplement reading and provide material for those who have more interest in the area. There are advanced undergraduate textbooks, for example by Ethier or Caves/Frankel/Jones, that you might find helpful, in particular to learn about institutional aspects of international trade.

E822 Growth, Development and Demography

Vorlesung		2st.			Tertilt, M.
wtl	Do	10:15 - 11:45	09.09.2010-09.12.2010	L 9, 1-2 002	
Einzel	Do	10:15 - 11:45	04.11.2010-04.11.2010	L 7, 3-5 410	
Einzel	Do	12:00 - 13:30	09.12.2010-09.12.2010	L 9, 1-2 002	
Einzel	Fr	10:15 - 11:45	01.10.2010-01.10.2010	L 7, 3-5 P 044	

Kommentar:

Course title: E822 Growth, Development and Demography
Instructor: M. Tertilt
Offered: Winter semester 2010
Method (hours per week): lecture (2)
Course level: Ph.D.
Course language: Englisch
Prerequisites: the first year phd courses
Examination: there will be a research proposal at the end of the course (i.e. essentially a take home exam)
ECTS- Credits: 5 KP
Course description:
This class will cover a variety of topics in growth and development. The objective of the course is to help students transition from course work to research and inspire students to develop their first own research ideas. Different from traditional micro development economics, this course will approach development from the macro side: Both in terms of topics (i.e. we'll study aggregate questions) and in terms of methods (the emphasis is on dynamic general equilibrium models). One focus area is the interaction between family structure and development.

For example, we will study the demographic transition, the evolution of women's rights, and the increase in female labor force transition over the last couple of centuries.
Generally, I will give both an overview of the literature to this date, but also emphasize the open questions and avenues for future research. The readings are biased towards recent research. The exact choice of papers can be (somewhat) tailored to student interests.
Contact person: M. Tertilt

E823 Advanced Time Series Analysis

Vorlesung und Übung		3st.		Trenkler, C.
wtl	Di	12:00 - 13:30	07.09.2010-07.12.2010	L 7, 3-5 P 043
wtl	Do	08:30 - 10:00	09.09.2010-09.12.2010	L 7, 3-5 P 043

Kommentar:

Course title: E823 Advanced Time Series Analysis
Instructor: Prof. Dr. Carsten Trenkler
Offered: autumn term
Method (hours per week): lecture (2) + exercise (1)
Course level: PhD/Master
Course language: English
Prerequisites: Advanced Econometrics I-III
Examination: Exam and assignments
ECTS-Credits:7

Course description: The lecture will cover the asymptotic anaylsis of time series data. We will focus on univariate time series models, unit root asymptotics and will have a quick look at multivariate VAR models.
Literature: Hamilton, J.D. (1994), *Time Series Analysis*, Princeton University Press; Hayashi, F. (2000), *Econometrics*, Princeton University Press; Lütkepohl, H. and Krätzig, M. (2004), *Applied Time Series Econometrics*, Cambridge University Press
Contact person: Prof. Dr. Carsten Trenkler, e-Mail: trenkler(at)uni-mannheim.de, L7, 3-5, Raum 105, Tel. 181-1852

E824 Financial Contracting Theory

Vorlesung und Übung		3st.		von Thadden, E.L.
wtl	Mo	08:30 - 10:00	20.09.2010-10.12.2010	L 7, 3-5 P 043
Einzel	Mi	10:15 - 11:45	15.09.2010-15.09.2010	L 7, 3-5 P 043

Kommentar:

Course title: E824 Financial Contracting Theory
Instructor: Prof. Dr. von Thadden
Offered: winter semester 2010
Method: lecture + practical exercises
Course level: PhD
Course language: English
ECTS-Credits: 7
Course description: 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.
Contact person: Prof. Dr. von Thadden

E825 Effective programming practices for economists

Vorlesung und Übung		3st.		von Gaudecker, H.M.
14-täglich	Di	15:30 - 17:00	21.09.2010-19.10.2010	L 7, 3-5 158
Einzel	Di	15:30 - 17:00	09.11.2010-09.11.2010	L 7, 3-5 158
14-täglich	Di	15:30 - 17:00	23.11.2010-07.12.2010	L 7, 3-5 158
wtl	Mi	17:15 - 18:45	08.09.2010-08.12.2010	L 7, 3-5 P 044

Kommentar:

Übung: 2-wöchig, jeweils 2 Stunden (Bitte wenn möglich zum normalen Seminarraum zusätzlich den Computerraum für diese Veranstaltung belegen, für den Fall, dass die Studenten kein eigenes Notebook mitbringen)
Course title: E825 Effective programming practices for economists
Instructor: Dr. von Gaudecker
Offered: winter semester
Method: lecture + practical exercises
Course level: Master
Course language: English
Examination: 50% term paper, 50% group work
ECTS-Credits: 7

Course description: Many economists spend much of their lives in front of a computer, analysing data or simulating economic models. Surprisingly few of them have ever been taught how to do this well. Class exposure to programming languages is most often limited to mastering {Stata, Matlab, EViews, ...} just well enough in order to perform simple tasks like running a basic regression. However, these skills do not scale up in a straightforward manner to handle complex projects such as a research paper or a master's thesis. As a result, students and scientists spend their time wrestling with software, instead of doing research, but have no idea how reliable or efficient their programs are.

This course is designed to help fill in this gap. It is aimed at PhD and Master students who expect to write their theses in a field that requires modest to heavy use of computations. Examples include applied microeconomics, econometrics, macroeconomics, computational economics -- any field that either involves real-world data; or that does not generally lead to models with simple closed-form solutions.

The course will introduce students to programming methods that will substantially reduce their time spent programming while at the same time making their programs more dependable and their results reproducible at any time. The course draws extensively on some simple techniques that are the backbone of modern software development, which most scientists are simply not aware of. It shows the usefulness of these techniques for a wide variety of economic and econometric applications by means of hands-on examples. More information can be found on http://www.vwl.uni-mannheim.de/gaudecker/teaching.htm

Contact person: Dr. Hans- Martin von Gaudecker, Tel. 181-1879, L7, 3-5, room 124

E826 Trade Mechanisms

Vorlesung und Übung		3st.		Niedermayer, A.
wtl	Di	08:30 - 10:00	07.09.2010-07.12.2010	L 9, 1-2 002
14-täglich	Do	12:00 - 13:30	09.09.2010-10.12.2010	A 5, 6 Bauteil B B 243
14-täglich	Do	12:00 - 13:30	09.09.2010-10.12.2010	L 7, 3-5 158

Kommentar:

Course title: E826 Trade Mechanisms
Instructor: A. Niedermayer
Offered: Winter semester 2010
Method (hours per week): lecture (2) + practical excercise (1)
Course level: Ph.D.
Course language: Englisch
ECTS: 7
Course description:
In this course we will look at trade mechanisms in markets with informational asymmetries. We will start with models of bilateral trade and symmetric information. Then we will move to asymmetric information, multilateral trade, and the design of optimal trade mechanisms. We will also consider markets where participants have to search for potential trade partners (undirected and directed search). We will also see how traders interact in dynamic markets where trade can be deferred to the future. Finally, we will look at trade in financial markets and in markets with intermediaries.

Contact person: A. Niedermayer

E827 Strategic Information Transmission

Seminar		2st.		Hagenbach, J.
wtl	Mi	13:45 - 15:15	08.09.2010-08.12.2010	L 7, 3-5 357

Kommentar:

Course title: E827 Strategic Information Transmission
Instructor(s): Raphaël Levy, Jeanne Hagenbach
Offered: Fall 2010
Method (hours per week): Seminar (2)
Course level: PhD
Course language: English
Prerequisites: Master
Examination: Written exam and oral participation
Course schedule: Wednesday afternoon

Course description:
The seminar will focus on strategic information transmission. Various kinds of models, including cheap talk, certification and costly communication will be covered. The format will involve two presentations per session, the idea being to confront a very recent paper with an older, seminal paper. All participants are expected to present at least one paper (potentially more, depending on attendance) in the course of the term. PhD students who take the seminar for credit will be assessed on the basis of a written exam and oral participation.
Contact persons: To sign up for the seminar please contact nuray.mamac@econ.uni-mannheim.de, for questions about contents of the seminar please email Raphaël Levy, Raphael.Levy@EUI.eu and Jeanne Hagenbach, email: jhagenba@uni-mannheim.de.

E832 Advanced Public Economics

Vorlesung 3st.

14-täglich	Mo	12:00 - 13:30	06.09.2010-06.12.2010	L 9, 1-2 009
wtl	Di	12:00 - 13:30	07.09.2010-07.12.2010	L 9, 1-2 002

Kommentar:

Course title: E832 Advanced Public Economics
Instructor: F. Bierbrauer
Offered: Winter semester 2010/2011
Method (hours per week): lecture (3)
Course level: Ph.D.
Course language: English
ECTS-Credits: 7,5
Course description:
The course is intended for graduate students. It focuses on the state's role in providing public goods and on the optimal use of taxes. We will mainly take a normative perspective, i.e., we ask what an ideal state would do in order to achieve allocative and distributive objectives. However, we will occasionally contrast the results from this normative approach with the predictions of political economics and discuss recent developments in the literature.

1) **Theory of Public Goods**
2) **Externalities** 2.1 Pigouvian taxes
3) **Theory of optimal income taxation** 3.1. The theory of optimal income taxation as a theory of incentive compatible redistribution 3.2 Remarks on interpersonal comparison of utilities 3.3 Characterization of an optimal income tax
4) **Theory of optimal commodity taxation/ Ramsey taxation** 4.1. The theory of optimal commodity taxation as a theory of public sector pricing 4.2. Renegotiation-proofness as a theoretical foundation for linear tax systems 4.3 Characterization of an optimal commodity tax system 4.4 Application: Theory of optimal capital taxation
5) **The relation between optimal income taxation and optimal commodity taxation** 5.1 The critique of the Ramsey model by Atkinson and Stiglitz, 1976 5.2 New dynamic public finance
6) **The theory of optimal taxation and the theory of public goods** 6.1 The modified Samuelson rule 6.2 Optimal income taxation, optimal commodity taxation and public-good provision

References
Useful references are:
• Salanie, The economics of taxation, MIT Press, 2003
• Atkinson and Stiglitz, Lectures on Public Economics, Mc Graw-Hill, 1980
• Myles, Public Economics, Cambridge University Press, 1995

Useful references for more specific topics are:
• Bolton and Dewatripont, Contract Theory, MIT Press 2006
• Mas-Collel, Whinston, Green, Microeconomic Theory, Harvard University Press 1996
• Ljungqvist and Sargent, Recursive Macroeconomic Theory, MIT Press, 2004

If textbook treatments are not available I will rely on original journal articles as a reference. These references will be given during the lectures. Moreover, Lecture Notes will be made available.

Contact person: F. Bierbrauer

E834 Research Seminar

Seminar 2st.

Kommentar:

Course titel: E834 Research Seminar
Instructor: Prof. Dr. Tripathi
Offered: winter semester 2010
Method (hours per week): Seminar (2)
Course level: PhD
Course language: Englisch
Prerequisites: Master
Examination: tba
ECTS-Credits: 5
Course description:
Place and date by appointment.
Contact: Prof. Dr. Gautam Tripathi; gautam.tripathi@uconn.edu

E835 Econometric Methods

Vorlesung und Übung 3st.

Einzel	Mo	14:00 - 16:00	20.12.2010-20.12.2010	L 7, 3-5 P 043
Einzel	Do	13:00 - 15:15	09.09.2010-09.09.2010	L 7, 3-5 P 043
wtl	Do	12:00 - 15:15	16.09.2010-09.12.2010	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 302

Kommentar:

Course titel: E835 Econometric Methods
Instructor: Prof. Dr. G. Tripathi
Offered: winter semester 2010
Method (hours per week): lecture (2) + excercise (1)
Course level: Ph.D.
Course language: Englisch
Prerequisites: Master
Examination: tba
ECTS-Credits: 7
Course description:
The objective of this course is to familiarize students with econometric models and techniques that are widely used in modern empirical research. The required text for the course is "Econometric analysis of cross section and panel data" by Jeff Wooldridge although I won't follow it very closely. I will cover topics that have not been covered in earlier courses.
Contact person: Prof. Dr. G. Tripathi, gautam.tripathi@uconn.edu.

Fakultätsseminar

Sonderveranstaltung von Thadden, E.L.

wtl	Di	17:15 - 18:45	07.09.2010-10.12.2010	L 7, 3-5 001

Master and PhD seminar in experimental economics

Doktoranden- und Diplomandenseminar 3st. Orzen, H.

Kommentar:

Course title: Master and PhD seminar in experimental economics
Instructors: Prof. Dr. Dirk Engelmann and Prof. Dr. Henrik Orzen
Offered: Autumn semester 2010
Method (hours per week): seminar (3)
Course level: Master
Course language: English
In this seminar participants present and discuss their current research as well as ideas for future research. The first meeting will take place on Wednesday, 15 September 2010, at 15:30 in room 'Hamburg' in the ZEW building. If you are interested in the seminar but cannot attend the first meeting, please contact one of the seminar convenors by email.
Contact person: Prof. Dr. Henrik Orzen, E-Mail: henrik.orzen@uni-mannheim.de, L7, 3-5, room 4.05

Center for Doctoral Studies in Business (CDSB)

ACC 801 Applied Methods and Tools in Empirical Research in Accounting and Finance

Doktorandenseminar — Artz, M. / Daske, H.

Einzel	Mo	10:00 - 11:30	01.11.2010-01.11.2010	Schloß Ostflügel O251/53
Einzel	Mo	17:15 - 18:45	15.11.2010-15.11.2010	Schloß Ostflügel O251/53
Einzel	Mo	10:00 - 12:30	22.11.2010-22.11.2010	L 9, 1-2 009
Einzel	Mo	15:30 - 18:30	22.11.2010-22.11.2010	
Einzel	Mo	15:30 - 18:00	29.11.2010-29.11.2010	Schloß Ostflügel O251/53
Einzel	Mi	10:00 - 15:00	17.11.2010-17.11.2010	Schloß Ostflügel O251/53
Einzel	Mi	10:00 - 12:30	24.11.2010-24.11.2010	Schloß Ostflügel O251/53
Einzel	Mi	10:00 - 15:00	01.12.2010-01.12.2010	Schloß Ostflügel O251/53
Einzel	Mi	15:00 - 17:00	01.12.2010-01.12.2010	Schloß Ostflügel O251/53
wtl	Fr	10:00 - 11:30	24.09.2010-05.01.2011	Schloß Ostflügel O251/53
Einzel	Fr	11:30 - 12:00	01.10.2010-01.10.2010	Schloß Ostflügel O251/53
Einzel	Fr	16:00 - 20:00	01.10.2010-01.10.2010	Schloß Ostflügel O251/53

ACC 913 Empirical Accounting Research II

Doktorandenseminar 2st. — Daske, H.

wtl	Mo	09:00 - 13:30	13.09.2010-10.12.2010	Schloß Ostflügel O251/53

Applied Game Theory

Vorlesung — Simons, D.

wtl	Di	13:45 - 15:15	07.09.2010-07.12.2010	Schloß Ostflügel O226/28

Kommentar:

The course focuses on game theoretic modelling,especially on Accounting & Auditing. Detailed information, especially referring to articles to be read will be given in the lecture.

E703 Advanced Econometrics I (mostly CDSB PhD students)

Vorlesung und Übung 3st. — Voget, J.

wtl	Di	08:30 - 10:00	05.10.2010-10.12.2010	L 7, 3-5 P 043
wtl	Di	10:15 - 11:45	05.10.2010-10.12.2010	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 303
wtl	Mi	12:00 - 13:30	13.10.2010-10.12.2010	L 7, 3-5 257
wtl	Do	17:15 - 18:45	07.10.2010-10.12.2010	L 9, 1-2 009

Kommentar:

Course title: E703 Advanced Econometrics I
Instructor: Dr. Johannes Voget (Lecture) + El Chamaa (exercise session)
Offered: Fall semester 2010
Method (hours per week): lecture (3) + tutorial (2)
Course level: Masters/PhD
Course language: English
Prerequisites: E700, Greene (2008, 6th ed.): Appendix A, B, C.
Examination: written exam, extact time tba
ECTS-Credits:8
Content:
The course is designed to offer an advanced treatment to econometric theory and applications. Topics covered include: Repetition of ordinary least squares and generalized least squares, instrumental variables estimation, simultaneous equations, generalized method of moments and maximum likelihood estimation, time series and panel data econometrics. The recommended text for the course is Econometric Analysis by William H. Greene.

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. Students should check if they are sufficiently familiar with the topics in appendix A, B, and C of the Greene book. Please contact the lecturer if you require exercises for working through appendix A, B, and C. If you are not familiar with the contents of appendix B and C, a good start is chapter 2 and 3 (plus exercises) in Introduction to Econometrics by Stock and Watson (2007, 2nd ed.). An intermediate treatment of some topics in appendix B is given by chapter 2.1-2.5, 2.7, and 3.1-3.4 in Introduction to Probability Models by Ross (2000, 2nd ed.).

Attendance in the lectures and exercise sessions are mandatory. Attempting exercise questions ahead of each session and taking active part during the course of the sessions is essential.

Textbook:
Greene, W. H., Econometric Analysis. Upper Saddle River: Pearson Prentice Hall, 2008.

Other reading material:
Wooldridge, J., Econometric Analysis of Cross Section and Panel Data. Cambridge: MIT Press, 2002.

Hayashi, F., Econometrics. Princeton: Princeton University Press, 2000.
Verbeek, M., A Guide to Modern Econometrics. Chichester: John Wiley & Sons, 2008.
Hamilton, J. D., Time Series Analysis. Princeton: Princeton University Press, 1994.

Economics and Empirics of Company Taxation

Doktorandenseminar 2st.

Einzel	Di	08:30 - 11:45	28.09.2010-28.09.2010	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 303
Einzel	Di	15:30 - 18:45	28.09.2010-28.09.2010	Schloß Ostflügel O251/53
Einzel	Mi	08:30 - 13:30	29.09.2010-29.09.2010	Schloß Ostflügel O226/28
Einzel	Do	08:30 - 12:00	30.09.2010-30.09.2010	Schloß Ostflügel O251/53
Einzel	Do	13:45 - 18:45	30.09.2010-30.09.2010	Schloß Ostflügel O251/53
Einzel	Fr	08:30 - 16:00	01.10.2010-01.10.2010	L 9, 1-2 002
Einzel	Fr	10:00 - 12:00	08.10.2010-08.10.2010	Schloß Ostflügel O142

Kommentar:

Zur Anmeldung senden Sie bitte eine E-Mail an cdsb{at}uni-mannheim.de.
Der Kurs wird gehalten von Prof. Dr. Thiess Büttner (ifo Institut München).

Experimental Research in Accounting

Doktorandenseminar Koch, C.

Einzel	Mo	15:00 - 15:30	13.09.2010-13.09.2010	Schloß Ostflügel O251/53
Einzel	Do	09:00 - 19:00	18.11.2010-18.11.2010	Schloß Ostflügel O251/53
Einzel	Fr	08:30 - 10:00	19.11.2010-19.11.2010	Schloß Ostflügel O131
Einzel	Fr	12:00 - 19:00	19.11.2010-19.11.2010	Schloß Ostflügel O226/28

Kommentar:

The course will take place in room O328 (library LS Albrecht).

FIN 801 Discrete-Time Finance

Blockvorlesung Theissen, E.

Einzel	Mi	10:00 - 11:30	12.01.2011-12.01.2011
Einzel	Fr	09:00 - 18:00	15.10.2010-15.10.2010
Einzel	Fr	09:00 - 18:00	29.10.2010-29.10.2010
Einzel	Fr	14:00 - 16:00	07.01.2011-07.01.2011
Einzel	Fr	09:00 - 18:00	14.01.2011-14.01.2011
Einzel	Sa	09:00 - 18:00	16.10.2010-16.10.2010
Einzel	Sa	09:00 - 18:00	30.10.2010-30.10.2010

Kommentar:

Das Seminar findet jeweils in der Lehrstuhlbibliothek in L 5, 2 (Raum 107) statt.
Weitere Termine werden noch bekannt gegeben.

Finance Seminar (Area Seminar)

Seminar Rünzi, S.

wtl	Mo	15:30 - 17:00	06.09.2010-06.12.2010	L 9, 1-2 001
Einzel	Mo	14:30 - 15:30	18.10.2010-18.10.2010	L 9, 1-2 210
Einzel	Mi	12:00 - 13:45	03.11.2010-03.11.2010	

MAN 802 Fundamentals of Nonprofit Management Science - CDSB

Seminar 2st. Helmig, B.

Einzel	Mo	15:00 - 18:30	15.11.2010-15.11.2010	L 5, 4 207-209
Einzel	Mi	13:45 - 15:15	15.09.2010-15.09.2010	L 5, 4 207-209
Einzel	Mi	15:15 - 16:45	29.09.2010-29.09.2010	L 5, 4 207-209
Einzel	Mi	08:30 - 15:30	10.11.2010-10.11.2010	L 5, 4 207-209

Kommentar:

Lerninhalte:

Der Kurs hat zum Ziel, ein grundlegendes Verständnis der Nonprofit Organisationen (NPO) herbeizuführen. Außerdem stellt er die relevanten volks- und betriebswirtschaftlichen Theorien dar, um die spezifischen Managementprobleme in NPO zu analysieren.
Jeder Studierende wird selbständig einen grundlegenden wissenschaftlichen Artikel aus dem Themenkreis bearbeiten und ihn durch den aktuellen Stand der Forschung ergänzen. Die Ergebnisse sollen in dem Kurs präsentiert und diskutiert werden.
Die behandelten Themen umfassen beispielsweise „Geschichte und Aufgabenbereich des Nonprofit Sektors", „Nonprofit Organisationen und Märkte", „Nonprofit Organisationen und Politik", „Kernaktivitäten des Nonprofit Sektors" und „Mission und Governance".

Lern- und Qualifikationsziele:
Die Studierenden sollen
- einen Überblick über aktuelle Forschungsthemen aus dem Bereich der Nonprofit Management-Forschung erhalten.
- Techniken der selbständigen wissenschaftlichen Arbeit beherrschen.
- eine ausgewählte Forschungsfrage aus der Nonprofit Management-Forschung anhand des aktuellen Forschungsstandes darstellen und präsentieren können.

Voraussetzungen:
Inhaltlich: MAN 610 oder MAN 612

Prüfungsform und -umfang:
Präsentation (80%) und Diskussionsbeiträge (20%)

Anmeldung und kursbegleitende Materialien:
Bitte melden Sie sich per Mail an sekretariat@oebwl.bwl.uni-mannheim.de bis zum 10. September 2010 an. Um Zugang zu den kursbegleitenden Unterlagen zu erhalten, ist eine Anmeldung über das Portal (https://portal.uni-mannheim.de) über den Button "E-learning Unterstützung" notwendig.

MAN 910 Management Area Seminar

Forschungsseminar — Metzger, F. / Woywode, M.

Einzel	Di	16:30 - 18:00	21.09.2010-21.09.2010	Schloß Ostflügel O226/28
Einzel	Di	16:30 - 18:00	26.10.2010-26.10.2010	
Einzel	Di	16:30 - 18:00	09.11.2010-09.11.2010	Schloß Ostflügel O226/28
Einzel	Di	16:30 - 18:00	16.11.2010-16.11.2010	Schloß Ostflügel O226/28
Einzel	Di	16:30 - 18:00	23.11.2010-23.11.2010	Schloß Ostflügel O226/28
Einzel	Di	16:30 - 18:00	30.11.2010-30.11.2010	Schloß Ostflügel O226/28

PhD Kurs Current Research Topics in Finance

Doktorandenseminar 2st. — Rünzi, S.

wtl	Mo	08:30 - 10:00	06.09.2010-06.12.2010	L 9, 1-2 009
Einzel	Mo	13:45 - 15:15	18.10.2010-18.10.2010	

Kommentar:

Syllabus

PhD Course: Current Research Topics in Finance

Summer 2010 (FSS10)

Mondays (on seminar days):

8:30-10:00: Class Meetings

30-45 min "Cookies with Speaker" (Specific slot will be announced)

ECTS Points: 8

Venue: TBA

Kickoff Meeting: TBA

For updates, please check http://intfin.bwl.uni-mannheim.de

Instructor: Stefan Ruenzi

Room: 310

Tel. 181-1646

ruenzi@bwl.uni-mannheim.de

This is a Restricted Course for students who are currently doctoral students at the University of Mannheim.

It is intended for beginning as well as advanced doctoral students up to the stage where they might already

plan their academic career. This course counts as an Elective.

Motivation

The Finance Area of the University of Mannheim organizes a faculty seminar with an impressive list of international speakers. This course offers the opportunity to benefit even more from this seminar series by giving students the possibility to discuss the paper beforehand and meet the speakers in an informal atmosphere. The ultimate goal of this course is to get in touch with the newest research from different fields of finance and to ideally generate new research ideas based on the discussion of the speaker's papers and the direct interaction with our guests.

Course Description

This course focuses on recent research topics in finance. In the course, we will discuss the papers presented by the seminar speakers in the University of Mannheim Finance faculty seminar. The class will take place on those Mondays during the semester on which a seminar presentation by an external speaker will be given.

For updates on the schedule, please regularly consult the following webpage:
http://www.finance.uni-mannheim.de/

The format of the course consists of two main parts. In the morning of seminar days we will meet and one student will present the paper that will be presented in the afternoon in the official faculty seminar by an external speaker. The presentation should be about 30 minutes. Another student will then discuss the paper (like a formal extended conference discussion, max 15-20min). Based on that, we will then discuss the paper and its contribution to the literature in the forum. Thus, each student is required to carefully read **all**
papers prior to class. Each student will present and discuss at least once during the semester. Topics will be assigned during the introductory meeting. Furthermore, each participant is required to write a short (1-2 pages max) referee report on one additional paper that he or she is not discussing or presenting. The second part is an informal meeting with the speaker prior to the seminar (if the speaker's schedule allows). In this meeting, neither I nor other senior faculty members will be present and students are free to talk about the paper or whatever other topic that is relevant for finance researchers and in which students and the speaker share a common interest ("Cookies with the Speaker"). Regular participation in the morning sessions as well as in the meetings with the speakers are a necessary condition to fulfill the course requirements.

Learning Outcomes:

During this course, students learn to understand and discuss research topics, potentially including topics from fields in which they might not be experts. This will allow them to profit better from the official seminar presentations and develop new research ideas. Furthermore, they will learn how to develop and structure a discussion of a research paper. This will be useful for future conference participations (as you are probably aware of, presenters at conferences are typically asked to discuss another presenter's paper, too). Finally, the meetings with the speaker will give students the possibility to speak to the presenters in an informal atmosphere and discuss their own or the speaker's research or talk about other issues like career development, exchange visits, or the international job market process.

Grading:

The grade in this course is determined based on the following rule:
Presentation of Paper: 30%
Discussion of Paper: 25%
Referee Report 25%
Oral Participation: 20%

Students are required to participate in the morning classes and the "Cookies with Speaker" sessions. Regular participation is necessary to fulfill the course requirements. If you cannot come to the meetings for some justified reason, you have to let me know in advance. Additionally, if you miss meetings on more than two days, you will not pass the course. While not part of this course, participation in the faculty seminar is of course also mandatory for all finance PhD students. Your active participation is encouraged.

Course Materials

The course is based on the papers presented during the faculty seminar. The respective papers will be posted on the seminar webpage.

NOTE

I reserve the right to make modification to this syllabus. The modifications (if any) will be announced in class. You are responsible for all announcements made in class.

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

Advanced Issues in Regression Analysis

Seminar			2st.		Wolf, C.
BlockMo-Fr	-	08:30 - 11:45	22.11.2010-26.11.2010		
BlockMo-Fr	-	13:45 - 15:15	22.11.2010-26.11.2010		

Kommentar:

Inhalt:
Regression analysis belongs to the most widely used and most useful techniques of multivariate data analysis. The course will begin with revisiting the rationale behind using multivariate statistics in the social sciences and the classical OLS regression approach. We will then have a closer look at the assumptions underlying OLS regression, how to test them and what to do if they are violated. Next logistic regression analysis will be introduced. Finally, the hierarchical linear regression model will be presented. The course will offer a mixture of lectures, presentations my participants and practical exercises using either SPSS or Stata.

Literatur:
Gelman, Andrew, and Jennifer Hill. 2007. Data Analysis Using Regression and Multilevel/Hierarchical Models. Cambridge: Cambridge University Press.
Long, J. Scott. 1997. Regression Models for Categorical and Limited Dependent Variables: Sage.
Long, J. Scott, and Jeremy Freese. 2006. Regression Models for Categorical Dependent Variables Using Stata. 2 ed. College Station, Texas: Stata Press.
Aiken, Leaona S., and Stephen G. West. 1991. Multiple regression: testing and interpreting interactions. Newbury Park, CA: Sage.

Empfohlen für:
Members of the graduate school and interested master students
Erworben werden kann:
Anmeldung:
please register online
Sprechstunde:
To be announced

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

Vorlesung und Übung			2st.		Gschwend, T.
wtl	Di	12:00 - 13:30	07.09.2010-07.12.2010	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 103	

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.
Please note that this course is only for GESS graduate students (CDSE, CDSS, CDSB).
Office Hours: Tue 13:30 - 14:30 h

Compact Course in Mathematics for Social Scientists

Blockvorlesung					Stoffel, M.
BlockMo-Fr	-	09:00 - 17:00	30.08.2010-03.09.2010	A 5, 6 Bauteil B B 317	

Kommentar:

Motivation
In recent decades applications of statistics and formal modelling have become part of the main stream in the social sciences. Their contribution to our field cannot be overestimated. However, using these methods may be cumbersome without knowled-

ge of the fundamental math behind. This course is to provide you with some of these fundamentals, which are beneficiary to your understanding of formal methods (like game theory) and statistics during your Ph.D. studies here at Mannheim. It is therefore recommended to take the course at the beginning of your Ph.D.

Registration

via email to Deborah Gottinger-Würtz (pol-econ@sowi.uni-mannheim.de)

Syllabus

Recommended reference

Most of the topics discussed in the course are covered in the following textbook. Moreover, it does contain solutions to all of the manifold exercises in it and does, in addition, have extended solutions to exercises available online (http://www.pearsoned.co.uk/sydsaeter). It is therefore recommended to use this book.

Knut Sydsaeter and Peter Hammond. 2008. Essential Mathematics for Economic Analysis. 3rd edition. Harlow: Prentice Hall.

Additional reading

There are also some additional textbooks that are worth reading and go more into detail or have a slightly different angle at some topics.

Alpha C. Chiang and Kevin Wainwright. 2005. Fundamental Methods of Mathematical Economics. 4th edition. Boston, Mass.: McGraw-Hill.

Jeff Gill. 2006. Essential Mathematics for Political and Social Research. Cambridge: Cambridge University Press.

Malcolm Pemberton and Nicholas Rau. 2007. Mathematics for Economist. 2nd edition. Manchester: Manchester University Press.

Carl P. Simon and Lawrence E. Blume. 1994. Mathematics for Economists. New York: W. W. Norton & Company.

Kolloquium

Kolloquium			1st.		Kogan, I.
wtl	Di	19:00 - 19:45	07.09.2010-07.12.2010		

Multivariate Analyses

Vorlesung			2st.		Proksch, S.O. / Stegmüller, D.
wtl	Do	08:30 - 10:00	09.09.2010-09.12.2010	A 5, 6 Bauteil B B 318	

Kommentar:

The course introduces students to quantitative methods in political science. During the first half of the course, we will focus on linear regression models. The topics covered include discussions of the mathematical bases for such models, their estimation and interpretation, model assumptions and techniques for addressing violations of those assumptions, and topics related to model specification and functional forms. During the second half of the course, students will be introduced to likelihood as a theory of inference, including models for binary and count data.

The main goals of this course are to develop sound critical judgment about quantitative studies of political problems, to understand the logic of statistical inference, to recognize and understand the basics of the linear regression model, to develop the skills necessary to work with datasets to perform basic quantitative analyses, and to provide a basis of knowledge for more advanced statistical methods.

In the accompanying course " Tutorial Multivariate Analyses" students will develop the necessary expertise in using statistical software to conduct quantitative research in political science.

Graded assignments include homeworks and data analysis projects.