

## Graduate School of Economic & Social Sciences (GESS)

<b>Corporate Finance Research Seminar (intern)</b>					
Doktorandenseminar		2st.		Maug, E.	
Einzel	Mi	15:30 - 17:00	29.02.2012-29.02.2012	L 9, 1-2 409	
wtl	Do	13:45 - 15:15	16.02.2012-31.05.2012	L 9, 1-2 409	
Einzel	Do	15:30 - 17:00	08.03.2012-08.03.2012	L 9, 1-2 409	
Einzel	Do	15:30 - 17:00	29.03.2012-29.03.2012	L 9, 1-2 409	
Einzel	Do	12:45 - 14:15	26.04.2012-26.04.2012	L 9, 1-2 409	
<b>Kommentar:</b>					
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<b>Selected Topics in International Politics: Intra-State Armed Conflicts (IP)</b>					
Seminar		2st.		Carey, S.	
wtl	Di	12:00 - 13:30	14.02.2012-29.05.2012	A 5, 6 Bauteil B B 143	
<b>Kommentar:</b>					
<p><b>Die Veranstaltung gilt gemäß Prüfungsordnung für//Recommended for:</b> MA/CDSS Seminar</p> <p><b>Course Description:</b> In this course, we will engage with leading contemporary research on various forms of conflict within states, including political violence, civil war, ethnic conflict, and antiregime protest. The course readings draw on theoretical and empirical work from across the social sciences. The main goal of the course is to think critically about a set of substantive questions about violent conflict. Why do we observe violence at all? What explains the onset and conduct of civil wars? Why do individuals fight? Do different forms of conflict have different causes? Can we use the same theories to study violent and non-violent collective action? A second aim of the course is to examine a range of methodological approaches to the study of violent conflict, including statistical, game theoretic, experimental, historical and ethnographic research.</p> <p><b>Literature:</b> Blattman, C., and E. Miguel. 2010. Civil War. <i>Journal of Economic Literature</i> 48 (1):3-57. Weinstein, Jeremy M. 2007. <i>Inside Rebellion: The Politics of Insurgent Violence</i>. Cambridge, UK: Cambridge University Press. Tilly, Charles. 2003. <i>The Politics of Collective Violence</i>. Cambridge: Cambridge University Press.</p> <p><b>Course Requirements:</b> Course requirements include regular attendance, active class participation (incl. a class presentation and acting as a discussant), presenting a critique of a research proposal and a research paper.</p> <p><b>Office Hours:</b> by appointment</p>					

## Center for Doctoral Studies in Business (CDSB)

<b>ACC 801 Applied Methods and Tools in Empirical Research in Accounting and Finance</b>					
Doktorandenseminar		2st.		Artz, M. / El Chamaa, M.	
Einzel	Mi	09:30 - 11:00	01.02.2012-01.02.2012	Schloß Ostflügel O 251-53	
14-täglich	Fr	09:00 - 18:30	27.04.2012-04.05.2012		
Einzel	Fr	09:00 - 18:30	04.05.2012-04.05.2012		
<b>Kommentar:</b>					
<p>This course is designed to guide doctoral students in the usage of methods and tools in empirical research in accounting and finance, and bring them quickly to the level at which they can "technically" implement empirical research. Selected topics include:</p> <ul style="list-style-type: none"> <li>• Typical steps in emp. projects</li> <li>• Alternative data sources</li> <li>• Databases in Accounting &amp; Finance</li> <li>• Programming (SAS, STATA)</li> <li>• The publication process</li> <li>• Discussion of replication projects</li> </ul>					

<b>ACC 903 Empirical Accounting Research</b>				
Doktorandenseminar		2st.		Daske, H. / Sextroh, C.
Einzel	Mo	10:00 - 11:30	25.06.2012-25.06.2012	Schloss Schneckenhof Ost SO 115
wtl	Di	11:00 - 14:00	17.04.2012-29.05.2012	Schloss Schneckenhof Ost SO 115
Einzel	Mi	12:00 - 15:00	30.05.2012-30.05.2012	Schloss Schneckenhof Ost SO 115
Einzel	Mi	11:00 - 17:00	06.06.2012-06.06.2012	Schloss Schneckenhof Ost SO 115
<b>ACC/TAX911 Brown-Bag Seminar Empirical Accounting &amp; Tax</b>				
Doktorandenseminar		2st.		Daske, H. / Voget, J.
wtl	Mi	15:00 - 17:00	15.02.2012-30.05.2012	Schloss Schneckenhof Ost SO 133
Einzel	Do	13:45 - 15:15	03.05.2012-03.05.2012	Schloß Ehrenhof Ost EO 289
<b>Kommentar:</b>				
<p>This course aims at students in accounting and taxation. The course is taught in a seminar-style format. Students present their own research and discuss the presentations of other students. Students are introduced in writing referee reports to (drafts of) papers. Allocation of topics will be determined in class.</p> <p>Students will learn how to present and discuss their own research results. They will become acquainted with acting as discussant for other topics. Additionally, they will learn how to write a referee report.</p>				
<b>Analytical Research in Accounting ACC 802/ Prof. Dr. Jeroen Suijs</b>				
Doktorandenseminar				Simons, D.
Einzel	Mo	09:00 - 12:00	14.05.2012-14.05.2012	Schloss Schneckenhof Ost SO 318
Einzel	Mo	13:00 - 17:00	14.05.2012-14.05.2012	Schloss Schneckenhof Ost SO 133
Einzel	Mo	09:00 - 17:00	11.06.2012-11.06.2012	Schloss Schneckenhof Ost SO 133
Einzel	Di	08:30 - 11:45	15.05.2012-15.05.2012	
Einzel	Di	13:45 - 17:00	15.05.2012-15.05.2012	
Einzel	Di	09:00 - 17:00	12.06.2012-12.06.2012	Schloß Ostflügel O 251-53
Einzel	Mi	09:00 - 12:00	16.05.2012-16.05.2012	Schloß Ostflügel O 131
Einzel	Mi	13:45 - 17:00	16.05.2012-16.05.2012	Schloss Schneckenhof Ost SO 115
Einzel	Mi	09:00 - 17:00	13.06.2012-13.06.2012	Schloß Ostflügel O 251-53
<b>Kommentar:</b>				
Nähere Angaben werden im Kurs bekannt gegeben				
<b>Continuous Time Finance</b>				
Vorlesung				Schied, A.
wtl	Do	12:00 - 13:30	16.02.2012-08.06.2012	A 5, 6 Bauteil C C 116
<b>Continuous Time Finance</b>				
Übung				Schied, A.
wtl	Do	15:30 - 17:00	16.02.2012-09.06.2012	A 5, 6 Bauteil C C 116
<b>Corporate Finance Research Seminar (intern)</b>				
Doktorandenseminar		2st.		Maug, E.
Einzel	Mi	15:30 - 17:00	29.02.2012-29.02.2012	L 9, 1-2 409
wtl	Do	13:45 - 15:15	16.02.2012-31.05.2012	L 9, 1-2 409
Einzel	Do	15:30 - 17:00	08.03.2012-08.03.2012	L 9, 1-2 409
Einzel	Do	15:30 - 17:00	29.03.2012-29.03.2012	L 9, 1-2 409
Einzel	Do	12:45 - 14:15	26.04.2012-26.04.2012	L 9, 1-2 409
<b>Kommentar:</b>				
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<b>FIN 803 PhD Kurs Corporate Finance</b>				
Doktorandenseminar		3st.		Maug, E.
Einzel	Fr	08:00 - 19:00	20.04.2012-20.04.2012	L 9, 1-2 009
Einzel	Fr	08:00 - 19:00	04.05.2012-04.05.2012	L 9, 1-2 409
Einzel	Fr	08:00 - 19:00	18.05.2012-18.05.2012	L 9, 1-2 409
<b>Kommentar:</b>				
<b>May 4, 2012/ May 18, 2012 &amp; June 1, 2012</b>				

Location: L 9, 1-2 (Room: 4.09, 4th floor)

### Course description

This course is intended to enable students to understand and conduct research in corporate finance. It is taught at a first-year doctoral level and combines two objectives. Firstly, participants learn the classic contributions to the theory of modern corporate finance and understand the main contributions to the field. Secondly, the course also introduces some of the main empirical contributions to the field and studies the main econometric and statistical techniques used in corporate finance. At the end of the course participants should be familiar with the main empirical and theoretical tools used in corporate finance.

### Assessment type

Paper presentations and class participation (50%), and a 24h-take-home exam at the end of the course (50%).

### Prerequisites

The prerequisites for this course are a first-year doctoral level course in microeconomics that covers game theory and information economics (signaling, adverse selection, equilibrium refinements) and a first-year doctoral level course in econometrics that covers estimation and testing theory. Some familiarity with corporate finance and financial institutions at the level of a masters level course is also assumed, but not essential. If you have no prior knowledge of corporate finance, then some chapters in an MBA-level textbook (e.g. Brealey, Myers, and Allen, *Principles of Corporate Finance*, 8<sup>th</sup> edition, McGraw Hill 2006; Grinblatt and Titman, *Financial Markets and Corporate Strategy*, 2<sup>nd</sup> edition, McGraw-Hill 2000) would be useful.

### Literature

Tirole, Jean: *The Theory of Corporate Finance*, Princeton University Press, Princeton 2006

de Matos, Joao Amaro, 2001, *Theoretical Foundations of Corporate Finance*, Princeton. Oxford (Princeton University Press)

### Syllabus (HAS TO BE UPDATED!! STATUS 2011), schedule and readings

**Session 1:** Dividend and Capital Structure Irrelevance – the Modigliani-Miller Theorems revisited.

We revisit the Modigliani-Miller theorems on capital structure and dividend irrelevance. Familiarity with the subject at the masters or MBA-level is presumed here. These theorems are often thought to be trivial and empirically not relevant because of their stringent assumptions. We will therefore investigate what these theorems do and do not say. I will give a thorough introduction into Hellwig's (1981) paper, which you may also wish to read before you come (not required though). DeAngelo and DeAngelo (2006) argue that the Modigliani-Miller (1963)-paper is itself irrelevant and we will discuss this point. Handley (2008) provides a critique of DD's claim.

Required readings:

DeAngelo, Harry, and Linda DeAngelo, 2006, *The Irrelevance of the MM Irrelevance Theorem*, *Journal of Financial Economics* 79, pp. 293-316

Modigliani, Franco, and Merton H. Miller, 1961, *Dividend Policy, Growth, and the Valuation of Shares*, *Journal of Business* 34, no. 4 (October), pp. 411-433

Additional Readings:

DeAngelo, Harry, and Linda DeAngelo, 2008, *Reply to: Dividend Policy: Reconciling DD With MM*, *Journal of Financial Economics* 87, no. 2 (February), pp. 532-533  
Handley, John C., 2008, *Dividend Policy: Reconciling DD With MM*, *Journal of Financial Economics* 87, pp. 528-531

Hellwig, Martin, 1981, *Bankruptcy, Limited Liability and the Modigliani-Miller Theorem*, *American Economic Review* 71, no. 1 (March), pp. 155-170

Stiglitz, Joseph E., 1969, *A Re-Examination of the Modigliani-Miller Theorem*, *American Economic Review* 59, no. 5 (December), pp. 784-793

### Session 2: Mergers and Takeover Bidding

The theoretical and empirical analysis of mergers and acquisitions forms a large literature within the field of corporate finance, which covers topics such as the creation of synergies, allocation of synergies between the parties, means of payments, takeover defenses, insider trading before announcements, consequences for competition and competition policy, bidder wars, means of payments in mergers, the long-term profitability of mergers, and the corporate governance requirements for successful merger strategies. In this class we will focus in particular on the methodologies to perform short-term and long-term event studies to analyze the synergies and the allocation of synergies between bidders and target. Empirical Topic: Event Studies

Required Readings:

Campbell, John Y.; Andrew W. Lo, and A. Craig MacKinlay, 1997, *The Econometrics of Financial Markets*, Princeton, N.J. (Princeton University Press), chapter 4

Bradley, Michael; Anand Desai, and E. Han Kim, 1988, *Synergistic Gains From Corporate Acquisitions and Their Division Between the Stockholders of Target and Acquiring Firms*, *Journal of Financial Economics* 21, no. 1 (May), pp. 3-40

Additional Readings:

Bagnoli, Mark, and Barton L. Lipman, 1988, *Successful Takeovers without Exclusion*, *The Review of Financial Studies* 1, no. 1. (Spring), pp. 89-110

Boehmer, Ekkehart; J. Musumeci, and Annette Poulsen, 1991, *Event-Study Methodology Under Conditions of Event Induced Variance*, *Journal of Financial Economics* 30, pp. 253-272

Burkart, Mike, 1995, *Initial Shareholdings and Overbidding in Takeover Contests*, *Journal of Finance* 50, no. 5 (December), pp. 1491-1515

Grossman, Sanford J., and Oliver D. Hart, 1980, *Takeover Bids, The Free Rider Problem, and the Theory of the Corporation*, *Bell Journal of Economics* 11, (Spring), pp. 42-64

Jensen, Michael C., and Richard S. Ruback, 1983, *The Market for Corporate Control: The Scientific Evidence*, *Journal of Financial Economics* 11, no. 1-4 (April), pp. 5-50

### Session 3: Capital Structure and Theories of Asymmetric Information

Ever since the seminal papers by Modigliani and Miller (1958) researchers have formulated ideas about why capital structure matters after all and tried to find out how firms empirically adjust their capital structure. Two main contenders are debated to this day: the pecking order theory (first formulated by Myers and Majluf (1984), later put into a coherent game theoretic framework by Noe (1988), which is based on asymmetric information and adverse selection, and the trade-off theory, which is based on the notion that companies choose the optimal trade-off of tax savings and costs of financial distress. (This theory underlies

all textbook formulations of the adjusted present value approach.) We will discuss some contributions to the empirical debate about which factors matter and also explore more recent dynamic models. Empirical Topic: Power of tests, model selection

Required Readings:

Frank, Murray Z., and Vidhan K. Goyal, 2007, *Capital Structure Decisions: Which Factors Are Reliably Important?*, Working Paper, University of British Columbia, (February)

Myers, Steward C., and Nicholas S. Majluf, 1984, *Corporate Financing and Investment Decisions When Firms Have Information That Investors Do Not Have*, *Journal of Financial Economics* 13, no. 2 (June), pp. 187-224

Shyam-Sunder, Lakshmi, and Stewart C Myers, 1999, *Testing Static Trade-Off Against Pecking Order Models of Capital Structure*, *Journal of Financial Economics* 51, pp. 219-244

Additional Readings:

Dudley, Evan, 2009, *Capital Structure and Large Investment Projects*, Working Paper, University of Florida, (March)

Jensen, Michael C., and William H. Meckling, 1976, *Theory of the Firm: Managerial Behavior, Agency Costs and Ownership Structure*, *Journal of Financial Economics* 3, no. 4 (October), pp. 305-360

Noe, Thomas H., 1988, *Capital Structure and Signaling Game Equilibria*, *Review of Financial Studies* 1, no. 4, pp. 331-355

#### **Session 4: Ownership, Voting, and Control**

One of the perennial methodological problems in corporate finance is the fact that almost all variables are endogenous, because capital structure, governance institutions, firm performance, and several other decisions are all outcomes of decisions that depend on the economic environment of the firm, and only very few exogenous environmental variables can be measured. While the resulting methodological problems have attracted the attention of researchers in labor economics and industrial organization research early on, methodological advances in corporate finance are comparatively recent. We will explore the theoretical and the empirical relationship between corporate ownership, voting structures, and firm performance with a particular focus on panel data methods. Empirical Topic: Endogeneity, Panel data methods

Required Readings:

Grossman, Sanford J., and Oliver D. Hart, 1988, *One Share-One Vote and the Market for Corporate Control*, *Journal of Financial Economics* 20, pp. 175-202

Himmelberg, Charles P.; R. Glenn Hubbard, and Darius Palia, 1999, *Understanding the Determinants of Managerial Ownership and the Link Between Ownership and Performance*, *Journal of Financial Economics* 53, pp. 353-384

Morck, Randall; Andrei Shleifer, and Robert W. Vishny, 1988, *Management Ownership and Market Valuation: An Empirical Analysis*, *Journal of Financial Economics* 20, no. 1/2 (January/March), pp. 293-315

Additional Readings:

Adams, Renee B., and Daniel Ferreira, 2008, *One Share, One Vote: The Empirical Evidence*, *Review of Finance* 12, no. 1, pp. 51-91

Aghion, Philippe, and Patrick Bolton, 1989, *The Financial Structure of the Firm and the Problem of Control*, *European Economic Review* 33, pp. 286-293

Aghion, Philippe, and Patrick Bolton, 1992, *An "Incomplete Contract" Approach to Financial Contracting*, *Review of Economic Studies* 59, no. 200 (July), pp. 473-494

Burkart, Mike, and Samuel Lee, 2008, *The One Share - One Vote Debate: A Theoretical Perspective*, *Review of Finance* 12, no. 1, pp. 1-49

Coles, Jeffrey L.; Michael L. Lemmon, and Yan Albert Wang, 2008, *The Joint Determinants of Managerial Ownership, Board Independence, and Firm Performance*, Working Paper, Arizona State University, (July)

Harris, Milton, and Arthur Raviv, 1988, *Corporate Governance: Voting Rights and Majority Rules*, *Journal of Financial Economics* 20, pp. 203-236

Linck, James S.; M. Babajide Wintoki, and Jeffrey M. Netter, 2008, *Endogeneity and the Dynamics of Corporate Governance*, Working Paper, University of Georgia, (November)

Petersen, Mitchell A., 2009, *Estimating Standard Errors in Finance Panel Data Sets: Comparing Approaches*, *Review of Financial Studies* 22, no. 1, pp. 435-480

#### **Session 5: Executive Compensation**

Executive compensation is a large area of applied microeconomics, which attracts researchers from finance, accounting, and labor economics and researchers try to understand various aspects of the remuneration of top executives, including the sometimes astonishing magnitude of compensation (and how it is related to talent) and the structure of contracts (in particular, how pay is related to performance, e.g., Aggarwal and Samwick, 1999). A large literature relies on a conventional principal-agent model (static model with effort aversion, lognormal stock prices, and constant relative risk aversion; the first paper to do a calibration of this model is Lambert, Larcker, and Verrecchia, 1991) to analyze the optimal structure and design of contracts (among many others, Hall and Murphy, 2000, 2002). Dittmann and Maug (2007) show that this model cannot accommodate any options and predicts contracts that are very different from observed contracts. Dittmann, Maug, and Spalt (2008) propose an alternative by postulating loss aversion rather than risk aversion to model managers' preferences. We will discuss some of the model issues beyond those that are covered in the papers (e.g., the applicability of the first-order approach, Jewitt 1988).

Required Readings:

Dittmann, Ingolf, and Ernst Maug, 2007, *Lower Salaries and No Options? On the Optimal Structure of Executive Pay*, *Journal of Finance*, February, 303-343

Gabaix, Xavier, and Augustin Landier, 2008, *Why Has CEO Pay Increased So Much?*, *Quarterly Journal of Economics* 123, no. 1 (February), pp. 49-100

Hall, Brian J., and Kevin J. Murphy, 2000, *Optimal Exercise Prices for Executive Stock Options*, *American Economic Review* 90, (May), pp. 209-214

Additional Readings:

Aggarwal, Rajesh K., and Andrew A. Samwick, 1999, *The Other Side of the Trade-Off: The Impact of Risk on Executive Compensation*, *Journal of Political Economy* 107, no. 1 (February), pp. 65-105

Dittmann, Ingolf; Ernst Maug, and Oliver Spalt, 2009, *Sticks or Carrots? Optimal CEO Compensation When Managers Are Loss Averse*, ECGI Finance Working Paper, no. 193/2007 (November) Graham, John R.; Si Li, and Jiaping Qiu, 2008, *Managerial Ability and Executive Compensation*, Working Paper, Duke University, (September)  
 Hall, Brian J., and Kevin J. Murphy, 2002, *Stock Options for Undiversified Executives*, Journal of Accounting and Economics 33, no. 2 (April), pp. 3-42  
 Lambert, Richard A.; David F. Larcker, and Robert Verrecchia, 1991, *Portfolio Considerations in Valuing Executive Compensation*, Journal of Accounting Research 29, no. 1 (Spring), pp. 129-149

**Session 6: Initial Public Offerings**

Initial public offerings are one of the most fertile areas of theoretical and empirical research in corporate finance. Three puzzles have been the subject of recurrent attention: (1) the offer price of newly issued shares is typically significantly below the price in secondary markets (underpricing); (2) IPO stocks underperform risk-adjusted benchmarks over the long term (long-term underperformance; Loughran and Ritter, 1995); (3) IPOs are strongly pro-cyclical and sometimes IPO-markets dry up completely (hot and cold markets). I will give a presentation of the Rock (1986) and the Benveniste and Spindt (1990)-explanations for underpricing. We will then discuss the methodological issues surrounding long-term event studies (Lyon, Barber and Tsai, 1999) and the notion of pseudo market-timing (Schultz, 2003).

Required Readings:

Khanna, Naveen; Thomas H. Noe, and Ramana Sonti, 2008, *Good IPOs Draw in Bad: Inelastic Banking Capacity and Hot Markets*, Review of Financial Studies 21, no. 5, pp. 1873-1906  
 Loughran, Tim, and Jay R. Ritter, 1995, *The New Issues Puzzle*, Journal of Finance 50, no. 1 (March), pp. 23-51  
 Rock, Kevin, 1986, *Why New Issues Are Underpriced*, Journal of Financial Economics 15, pp. 187-212

Additional Readings:

Barber, B. M., and J. D. Lyon, 1997, *Detecting Long-Run Abnormal Stock Returns: The Empirical Power and Specification of Test Statistics*, Journal of Financial Economics 43, pp. 341-372  
 Benveniste, Lawrence M., and Paul A. Spindt, 1989, *How Investment Bankers Determine the Offer Price and Allocation of New Issues*, Journal of Financial Economics 24, no. 2 (October), pp. 343-361  
 Benveniste, L. M., and William J. Wilhelm, 1990, *A Comparative Analysis of IPO Proceeds Under Alternative Regulatory Environments*, Journal of Financial Economics 28, pp. 173-207  
 Ellul, Andrew, and Marco Pagano, 2006, *IPO Underpricing and After-Market Liquidity*, Review of Financial Studies 19, no. 2, pp. 381-421  
 Lyon, J. D.; B. M Barber, and C. Tsai, 1999, *Improved Methods for Tests of Long-Run Abnormal Stock Returns*, Journal of Finance 54, pp. 165-201  
 Rock, Kevin, 1986, *Why New Issues Are Underpriced*, Journal of Financial Economics 15, pp. 187-212  
 Schultz, Paul, 2003, *Pseudo Market Timing and the Long-Run Underperformance of IPOs*, Journal of Finance 58, no. 2 (April), pp. 483-517

**Session 7: Diversification and the Conglomerate Discount**

For a long time, it was an established ("stylized") fact of the literature on diversification that diversified conglomerates are punished by capital markets by a "conglomerate discount", whereby the conglomerate as a whole is worth less than the sum of its parts (Lang and Stulz, 1994; Berger and Ofek, 1995). More recently, Villalonga (2004) provides evidence that the conglomerate discount may not exist (she finds a conglomerate premium instead). Also, Graham, Lemmon, and Wolf (2002) argue that the conglomerate discount may result from acquirers' selection strategy, which prefers low-valued targets. I will give an introduction into Stein's (1997) paper to talk about the potential advantages of internal capital markets. We will then discuss the empirical issues involved in the identification and interpretation of the conglomerate discount.

Required Readings:

Berger, Philip G., and Eli Ofek, 1995, *Diversification's Effect on Firm Value*, Journal of Financial Economics 37, pp. 39-65  
 Graham, John R.; Michael Lemmon, and Jack Wolf, 2002, *Does Corporate Diversification Destroy Value?*, Journal of Finance 57, pp. 695-720

Additional Readings:

Berger, Philip G., and Eli Ofek, 1995, *Diversification's Effect on Firm Value*, Journal of Financial Economics 37, pp. 39-65  
 Lang, Larry, and Rene Stulz, 1994, *Tobin's Q, Corporate Diversification and Firm Performance*, Journal of Political Economy 102, pp. 1248-1280  
 Lins, Karl, and Henri Servaes, 1999, *International Evidence on the Value of Corporate Diversification*, Journal of Finance 54, no. 6 (December), pp. 2215-2239  
 Scharfstein, David S., and Jeremy C. Stein, 2000, *The Dark Side of Internal Capital Markets: Divisional Rent-Seeking and Inefficient Investment*, Journal of Finance 55, no.6 (December), pp. 2537-2546  
 Stein, Jeremy C, 1997, *Internal Capital Markets and the Competition for Corporate Resources*, Journal of Finance 52, pp. 111-133  
 Villalonga, Belen, 2004, *Diversification Discount or Premium? New Evidence From BITS Establishment-Level Data*, Journal of Finance 59, no. 2 (April), pp. 479-506  
 Villalonga, Belen, 2004, *Does Diversification Cause the 'Diversification Discount'?*, Financial Management 33, no. 2 (Summer), pp. 5-27

**FIN 804 Econometrics of Financial Markets**

Vorlesung 4st. Theissen, E.

wtl Fr 09:00 - 17:30 17.02.2012-11.05.2012

**Kommentar:**

**TIME AND LOCATION:**

**Course:**

Feb. 17 - March 16, 2012:

Friday, 17.2., 24.2., 2.3. and 16.3.: 09:00 - 17:30

**Paper presentation & Discussion:**

Friday, 27.4., 09:00 - 17:30

**Project Presentation:**

Friday, 11.5., 09:00 - 17:30

**Room:**

L 5, 2, room 107

**COURSE DESCRIPTION:**

The course provides students with an understanding of important empirical methods and their application in finance. It covers topics in asset pricing, corporate finance, and market microstructure. Students will learn how to derive testable implications from financial theory, and how to design and perform an empirical test of these hypotheses. The course enables students to plan and carry out empirical research in finance on their own.

**Assessment type:**

Assessment is based on

- 1) Presentation & Discussion of a recent research paper (45 - 60 minute presentation, weight 25%)
- 2) Empirical research project: Paper & presentation (45 - 60 minutes presentation, term paper, weight 75%)

**Prerequisites:**

Discrete Time Finance (recommended)

**Literature:**

Detailed reading lists will be provided with the course material.

**FIN 901 Behavioral Finance**

Seminar 2st.

Weber, M.

wtl Di 13:45 - 15:15 14.02.2012-29.05.2012 L 5, 2 107

**Kommentar:**

**Time: Di. 13.45 - 15.15 Uhr in L 5, 2, R. 107**

**Start date: hursday, February 16, 2011 in SN 163 11:46 (attendance mandatory)**

**For further information please go to the course webpage:**

**<http://weber.bwl.uni-mannheim.de/149.html>**

**Finance Seminar (Area Seminar)**

Seminar

Ruenzi, S.

wtl Mo 15:30 - 17:00 13.02.2012-28.05.2012 L 9, 1-2 001

**Introduction to Meta Analysis**

Vorlesung

Stock, P. / Voget, J.

wtl Mi 12:00 - 13:30 15.02.2012-30.05.2012 Schloss Schneckenhof Ost SO 133

**Kommentar:**

tba

**IS 802 Simulation**

Vorlesung 2st.

Schader, M.

wtl Di 10:15 - 11:45 21.02.2012-01.06.2012 L 15, 1-6 (Hochhaus) 714-715

**Kommentar:**

Syllabus/Content

- Simulating Random Numbers from a Uniform Distribution
- Quality of Random Number Generators
- Transformation of Uniform Deviates
- Generating Random Numbers from Specific Distributions
- Monte Carlo Methods
- Queueing Theory and Examples

Literature

- James E. Gentle: Random Number Generation and Monte Carlo Methods (2nd ed.), Springer, 2003.
- Paul Bratley, Bennet L. Fox, Linus E. Schrage: A Guide to Simulation (2nd ed.), Springer, 1987.
- W. David Kelton, Randall P. Sadowski, David T. Sturrock: Simulation with Arena, Mcgraw-Hill, 2009.
- Donald E. Knuth: The Art of Computer Programming, Vol. 2 (3rd ed.), Addison-Wesley, 1998.
- Sheldon M. Ross: Simulation (4th ed.), Elsevier, 2006.

**A note to CDSB Students:** Software you'll need to have available:

- 1) R (v 2.14.0 or higher) available at <http://www.r-project.org>
- 2) rJava if not included in your distribution, enter `install.packages("rJava")`

3) Eclipse IDE for Java Developers available at <http://www.eclipse.org/downloads/>

4) Java SE Development Kit (JDK 7 Update 1 or higher) available at <http://www.oracle.com/technetwork/java/javase/downloads/index.html>

Previous Experience: Mathematics, Statistics, Java

In this course, we develop the mathematical methods that are needed for the building of simulation models. At the beginning, generation and test of random numbers following a given distribution hypothesis are in the center. Thereupon, simple application scenarios are discussed and self-implemented in computer programs. Finally, the possibilities of computer support by existing simulation environments are analyzed for discrete and continuous simulation tasks.

**Please, register your participation at Ms. Hey ([hey@wifo.uni-mannheim.de](mailto:hey@wifo.uni-mannheim.de)) until 13 th february 2012.**

### IS 904 Qualitative Research Methods in Information Systems

Vorlesung 2st.

Veit, D.

#### Kommentar:

#### Course description

The course starts with a presentation giving an overview over state-of-the art methods and designs in qualitative research in Information Systems. During the course, each student will prepare a specific aspect, analyze a literature stream and present and discuss it in class. The goal is to provide a robust understanding of this research field to the participants. Moreover, the objective is to deliver background on the history of the roots of qualitative research methods in social science research.

#### Course objective

The aim of this course is to equip graduate students with a profound understanding and overview on contemporary qualitative research methods in Information Systems.

#### Pre-Readings

Mandatory (*Individual chapters and additional literature will be assigned for pre-reading to individual course sessions*)

- Michael D. Myers, Qualitative Research in Business & Management, SAGE Publications, London, 2009
- Robert K. Yin, Case study research: design and methods, 4th Edition, 2009
- Research articles will be provided and assigned to the participants prior to the semester start.

Please visit our website <http://veit.bwl.uni-mannheim.de> for the latest information regarding this course.

### IS 911 Context-Aware Computing

Vorlesung 2st.

Becker, C.

wtl Do 10:15 - 11:45 16.02.2012-31.05.2012

#### 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.

### IS 912 Conducting, Crafting, and Publishing Qualitative Research in the Information Systems Discipline

Vorlesung

Veit, D.

Einzel Mi 08:00 - 18:00 30.05.2012-30.05.2012 L 9, 1-2 409

Einzel Do 08:00 - 13:30 31.05.2012-31.05.2012 L 9, 1-2 409

BlockMo- - 08:00 - 18:00 04.06.2012-07.06.2012 L 9, 1-2 409  
Fr

BlockMo- - 10:15 - 13:30 04.06.2012-08.06.2012 L 9, 1-2 001  
Fr

#### Kommentar:

**Zulassungsvoraussetzung:** Belegung des Kurses IS 904 QRM IS

**Hinweis:** Graduate Students, please register via email to [veit\(at\)bwl.uni-mannheim.de](mailto:veit(at)bwl.uni-mannheim.de) until the **1st of February 2012**.

The course gives students an in-depth understanding of the qualitative research and publishing processes in IS. It is held by Professor Suprateek Sarker who is a senior editor for MISQ focusing on qualitative research.

Weitere Informationen können auf unserer Internetseite abgerufen werden: <http://veit.bwl.uni-mannheim.de/abm00001+M590a7d498ab.html>

### MAN 804 Advances in International Management

Seminar 4st.

Einzel Do 08:00 - 17:00 10.05.2012-10.05.2012 L 4, 1 304

Einzel Fr 08:00 - 17:00 11.05.2012-11.05.2012 L 4, 1 304

#### Kommentar:

This class will address advanced topics in **International Management**. Participants will be familiarized with selected theories in international management, and will apply these theories to strategic and organizational issues firms face when internationalizing. We will start discussing classical perspectives as well as modern approaches that build a theoretical foundation for the

following sessions. We will then turn our attention to contingencies that foster (or hinder) firms' internationalization. We first turn our attention to a topic that has received raising attention in recent research: a firms embeddedness in local versus cross-local clusters and networks. We then discuss competitive issues that firms face when internationalizing, especially on the level of corporate strategy. In that vein we analyze a most recent phenomenon, MNE from emerging markets, and try to detect whether resource exploration or exploitation can be attributed as a source of their success. We finally turn our attention to the avenues firms pursue in internationalizing and dispersing their value chain, alliances and networks. We lay a special emphasis on the dynamic aspects of dyadic as well as network relationships.

We hope to enable students to understand the basic ideas of the readings, find appropriate theoretical concepts and lenses and apply them properly to their individual research topics. The teaching language in class is English.

### MAN 901 Corporate Governance

Doktorandenseminar 2st.

Wernicke, G.

Einzel	Fr	10:00 - 13:00	03.02.2012-03.02.2012	Schloß Ostflügel O 226/28
Einzel	Fr	10:00 - 13:00	17.02.2012-17.02.2012	Schloß Ostflügel O 226/28
Einzel	Fr	08:30 - 18:45	20.04.2012-20.04.2012	Schloß Ostflügel O 226/28

#### Kommentar:

1. Introduction
  - 1.1 Organization of the course
  - 1.2 Framework for the analysis of research in Corporate Governance
2. Introduction to Corporate Governance
  - 2.1 Corporate Governance – definitions and research issues
  - 2.2 Theoretical Foundations of Corporate Governance
    - 2.2.1 „Classical“ (neo)institutional approaches
    - 2.2.2 Stewardship Theory
    - 2.2.3 Stakeholder Theory
    - 2.2.4 Institutional Theory
3. Comparative View on Corporate Governance Systems
  - 3.1 The US-American Corporate Governance System
  - 3.2 The German Corporate Governance System
    - 3.2.1 Characteristics of the German Corporate Governance System
    - 3.2.2 Mitbestimmungsforschung und wissenschaftstheoretische Positionen
4. Central Topic of Analysis: Board of Directors (BoD)
  - 4.1 Current status of research
  - 4.2 Analysis of studies regarding BoD - US/Germany

The course "Corporate Governance" addresses the various systems of corporate governance that can be found in a global competitive market. Major factors in shaping these different systems of corporate governance are national institutional arrangements in the areas of capital, management, and labor. The interplay of these arrangements and, in particular, effects on the competitiveness of national systems are examined in this course. In the case of Germany a focus is put on empirical studies with regard to effects of codetermination on corporate governance. Theoretical frameworks, design of empirical studies, research methods and interpretation of results are in the center of analysis.

### MKT 802 Marketing Theories

Vorlesung und Übung 4st.

Hildesheim, A. / Kuester, S.

Einzel	Di	09:00 - 10:00	28.02.2012-28.02.2012	Schloss Schneckenhof Ost SO 115
Einzel	Di	09:00 - 15:00	06.03.2012-06.03.2012	Schloss Schneckenhof Ost SO 115
Einzel	Di	09:00 - 15:00	13.03.2012-13.03.2012	Schloss Schneckenhof Ost SO 115
Einzel	Di	09:00 - 15:00	20.03.2012-20.03.2012	Schloss Schneckenhof Ost SO 115
Einzel	Di	09:00 - 15:00	27.03.2012-27.03.2012	Schloss Schneckenhof Ost SO 115
Einzel	Fr	09:00 - 15:00	16.03.2012-16.03.2012	L 9, 1-2 009

#### Kommentar:

#### Module: MKT 802 Marketing Theories

#### Aim of module:

This course is designed to provide students with a strong theoretical background in order to understand the functioning of instruments, activities, models, and decisions of marketing. Knowledge of these theories can then be used in order to describe, explain and predict both consumer buying behavior and managerial decision making.

#### Learning outcomes:



Gaining a profound understanding of theories and models of psychology, sociology, micro-economics and behavioral science as they pertain to marketing and consumer behavior will develop and facilitate the students' ability to conduct sound academic research and help them to derive hypotheses for their own research projects.

**Prerequisites:**

**Formal:** none  
**Recommended:** none

**Courses**

**Hours per week**  
**Self-study**      **ECTS**

Vorlesung/Seminar  
 2  
 6                      4

Vor- und Nachbereitung  
 2  
 6                      4

ECTS in total:

8

**Form of assessment**

Homework assignments, class participation presentation

**Lecturer/Person in charge**

Prof. Kuester

**Duration of module**

1 Semester

**Offering**

Spring Term

**Language**

English

**Range of application**

Mannheim Master in Management, CDSB Marketing

**MKT 803 Consumer Behavior**

Doktorandenseminar

Kühnl, C.

Einzel	Mo	09:30 - 12:30	07.05.2012-07.05.2012
Einzel	Mo	14:30 - 17:30	14.05.2012-14.05.2012
Einzel	Mi	09:30 - 12:30	09.05.2012-09.05.2012
Einzel	Mi	14:30 - 17:30	16.05.2012-16.05.2012
Einzel	Fr	09:30 - 12:30	11.05.2012-11.05.2012
Einzel	Fr	09:30 - 12:30	18.05.2012-18.05.2012

**Kommentar:**

This course is a CDSB core course and is also open to doctoral students not enrolled in the CDSB program. Please register online for this course on the CDSB-website by the due date: [www.uni-mannheim.de/cds/CourseReg/signin.html](http://www.uni-mannheim.de/cds/CourseReg/signin.html)

**Course Content and Organization**

The goal of this course is to provide insights into research and content issues in Consumer Behavior. Students will read key research papers on important topics and critically evaluate the studies. This course takes an 'information processing' perspective to examine consumer behavior. The key focus will be to examine how consumers process marketing stimuli and make decisions. This includes topics such as motivation, attention and comprehension, memory, attitudes and attitude change, and decision making models. Both classic and current papers on these topics will be discussed. Students will be expected to read assigned articles prior to class and be prepared to discuss them.

**MKT 901 Designing Marketing Research Projects**

Doktorandenseminar

Bornemann, T. / Homburg, C.

**Kommentar:**

For all relevant information please check: <http://homburg.bwl.uni-mannheim.de/401.html>

### **Evaluation**

Presentation of the research project (60%), active participation in the discussion of the other presentations (40%).

### **Participants and Registration**

This course is especially useful for Ph.D. students in the second semester (in the first year) who have to prepare their dissertation proposal by August. The course is open to students of all areas in business administration. In particular, it is designed for students (Ph.D. or Master track "Business Research") in the areas marketing, management, and information systems.

Please register online for this course on the CDSB-website by the due date:

[www.uni-mannheim.de/cds/CourseReg/signin.html](http://www.uni-mannheim.de/cds/CourseReg/signin.html)

The number of participants is limited to **12**.

In addition to the registration and for the same deadline, students must indicate the research projects they want to present (topic plus abstract of about 300 words). Documents have to be sent by E-Mail to [homburg@bwl.uni-mannheim.de](mailto:homburg@bwl.uni-mannheim.de).

**Contact Person:** Dr. Torsten Bornemann, Prof. Dr. Dirk Totzek

### **Kick-Off :**

March 8, 2012, 9.00h - 11.00h

Roche Forum, L5, 1, Ground Floor

### **Information:**

Identifying and positioning impactful research projects:

- sources of inspiration
- relevance of topics
- requirements regarding data and analysis
- journal choice

Paper writing:

- journal-specific aspects
- title, abstract and structure of a paper
- writing a good introduction
- clarity
- proper use of literature

Surviving the review process:

- prior to submission: friendly reviewing and copy-editing
- journal-specific aspects
- possible decisions
- key success factors in a revision process

Preparing research presentations:

- structure and content
- general presentation recommendations

Literature to be prepared for the Kick-Off

Davis, D. F., Golicic, S. L., Boerstler, C. N. (2011), Benefits and Challenges of Conducting Multiple Methods Research in Marketing, *Journal of the Academy of Marketing Science*, 39, 3, 467-479.

Erdem, T. (2010), Spanning the Boundaries, *Journal of Marketing Research*, 47, February, 1-2.

Gulati, R. (2007), Tent Poles, Tribalism, and Boundary Spanning: The Rigor-Relevance Debate in Management Research, *Academy of Management Journal*, 50, 4, 775-782.

Homburg, Ch. (2003), Publishing Processes in the Academic Marketing Discipline in the United States: A German Perspective, *Journal of the Academy of Marketing Science*, 31, 3, 348-350.

Huber, J. (2008), The Value of Sticky Articles, *Journal of Marketing Research*, 45, June, 257-260.

Jaworski, B. J. (2011), On Managerial Relevance, *Journal of Marketing*, 75, July, 211-224.

Kohli, A. K. (2009), From the Editor, *Journal of Marketing*, 73, January, 1-2.

Lehmann, D. R., McAlister, L., Staelin, R. (2011), Sophistication in Research in Marketing, *Journal of Marketing*, 75, July, 155-165.

Lilien, G. L. (2011), Bridging the Academic-Practitioner Divide in Marketing Decision Models, *Journal of Marketing*, 75, July, 196-210.

Reibstein, D. J., Day, G., Wind, J. (2009), Guest Editorial: Is Marketing Academia Losing Its Way? *Journal of Marketing*, 73, July, 1-3.

Stewart, D. W. (2009), The Role of Method: Some Parting Thoughts from a Departing Editor, *Journal of the Academy of Marketing Science*, 37, 4, 381-383.

Varadarajan, P. R. (2003), Musings on Relevance and Rigor of Scholarly Research in Marketing, *Journal of the Academy of Marketing Science*, 31, 4, 368-376.

Yadav, M. S. (2010), The Death of Conceptual Articles and Implications for Knowledge Development, *Journal of Marketing*, 74, January, 1-19.

### **Presentation Sessions**

Time April 18, April 25 & 26, 2012, 9.00h - 12.00h Place Roche Forum, L5, 1, Ground Floor

Information

- Presentation of own research project (positioning, research questions, theoretical background, hypotheses, method and data, potential outcomes and implications) with a maximum of 25 slides (about 40 minutes per project)
- Discussion of projects with the instructor and with the other participants (about 20 minutes per project)
- Guidelines for improving the projects

**Course objective**

This course aims at preparing students to formulate their own marketing research problems (e.g., as parts of their dissertation projects), to shape their contribution with respect to the existing literature, and to identify the necessary data and methods to conduct their research projects. As benchmark for the students' research projects, the actual standards with respect to innovativeness, relevance, and rigor of the leading international marketing journals will be applied. Furthermore, implications for practice have to be considered.

**Course description**

In this course, students will develop their own marketing research projects (e.g., as parts of their own dissertation projects). In presentation sessions, students will present their research project to all participants of the class and to the instructor. Discussions among participants as well as the instructor's feedback aim at strengthening and refining the positioning and the contribution of the individual projects. Students in the first year of their Ph.D. studies can thus use this course to get important insights for the preparation and refinement of their dissertation proposal.

At the beginning of the course, objectives, general guidelines, and best practices for developing impactful research projects will be provided in a kick-off meeting. Furthermore, best practices how to get published in leading journals will be discussed. Then, students will start developing their projects. Students are not limited with respect to the choice of their individual research topic; however, it is made in accordance with the instructor.

Students will prepare the project by developing a presentation containing the positioning and research questions, a brief literature review, the theoretical foundations and research hypotheses, as well as an outlook on potential methodological approaches (such as obtaining and analyzing adequate data). Students will present their research projects. Based on the course participants' and the instructor's feedback, students can update and refine their research projects.

**MKT 902 Advances in Marketing Research**

Vorlesung 4st. Kraus, F.

wtl Fr 14:00 - 15:30 17.02.2012-01.06.2012 L 9, 1-2 003

**Kommentar:**

The primary goal of Advances in Marketing Research is to help students prepare to conduct research which is publishable in the leading research journals in their respective disciplines. Hence, the feedback students receive will be consistent with that dispensed by the reviewers and editors of the most prestigious research journals in business (i.e., highly critical). Even when a manuscript is accepted for publication at a leading journal, the authors typically receive mostly negative comments on their work. It is important that students not take criticism of their research personally. To do so would be extremely ego deflating and would interfere with their subsequent performance on other assignments. Moreover, students need to develop the ability to accept and use criticism to be able to survive in the academic publishing world.

Advances in Marketing Research is designed to assist doctoral candidates in acquiring a deeper understanding of the research process and a knowledge of the research tools which they will need to design and execute scientific research on behavioral and organizational issues in marketing. An effort is made to help the students develop research judgment as well as research skills so that they will be better able to assess when a proposed piece of research is likely to be fruitful and when it is not.

Further information can be found on the Chair's website: <http://kraus.bwl.uni-mannheim.de/89.html>

**OPM 802 Dynamic and Stochastic Models in Supply Chain Research**

Vorlesung 2st. Fleischmann, M.

wtl Di 15:30 - 17:00 14.02.2012-29.05.2012 Schloss Schneckenhof Ost SO 318

Einzel Di 17:15 - 18:45 20.03.2012-20.03.2012 Schloss Schneckenhof Ost SO 318

Einzel Di 15:30 - 17:00 17.04.2012-17.04.2012 Schloss Schneckenhof Ost SO 133

Einzel Di 17:00 - 18:30 24.04.2012-24.04.2012 Schloss Schneckenhof Ost SO 318

Einzel Fr 10:15 - 15:00 04.05.2012-04.05.2012 Schloss Schneckenhof Ost SO 318

**Kommentar:****Aim of the course**

The course introduces some fundamental techniques for stochastic modelling and optimization, and it discusses their application in supply chain research. Key topics include:

- stochastic processes
- Markov chains
- stochastic dynamic programming
- inventory theory
- revenue management

The course is taught in a seminar-style format.

**Prerequisites:**

fundamentals in mathematics and statistics.

**Literature:**

- Porteus EL (2002). Foundations of Stochastic Inventory Theory, Stanford Business Books.
- Puterman M (1994). Markov Decision Processes: Discrete Stochastic Dynamic Programming, Wiley.
- Tijms HC (1994). Stochastic Models: An Algorithmic Approach, Wiley.
- Zipkin P (2000). Foundations of Inventory Management, McGraw-Hill.
- Talluri K, van Ryzin G (2004). The Theory and Practice of Revenue Management, Kluwer Academic Publishers.

**Assessment type:**

presentation during the course.

### OPM/IS910 Operations & Information Systems Track Seminar

Doktorandenseminar	1st.			Heinzi, A.
wtl	Mi	12:00 - 13:30	29.02.2012-01.06.2012	Schloss Schneckenhof Nord SN 169

### PhD Normative Accounting Research

Doktorandenseminar				Dänzer, K. / Koch, C. / Wüstemann, J.
Einzel	Di	15:30 - 18:45	21.02.2012-21.02.2012	Schloß Ostflügel O 251-53
Einzel	Di	15:30 - 18:45	27.03.2012-27.03.2012	Schloß Ostflügel O 251-53
wtl	Di	15:30 - 18:45	01.05.2012-29.05.2012	Schloß Ostflügel O 251-53

#### Kommentar:

This course investigates strategies of normative research with regard to International Financial Reporting Standards (IFRS) from an interdisciplinary perspective.

In the first part of the course, we discuss the foundations of normative accounting research. In particular, we show how this research methodology can successfully be applied despite claims of its alleged impossibility. Furthermore, we compare the legal traditions of normative interpretation in the US and in Europe. In the second part, we analyze the existing system of IFRS from different conceptual approaches and develop grounds for their further general development as well as solutions

### TAX 801 Business Taxation - Tax Law and Tax Planning

Vorlesung			2st.	Schreiber, U.
Einzel	Fr	13:45 - 17:00	02.03.2012-02.03.2012	Schloß Ostflügel O 251-53
Einzel	Fr	13:45 - 17:00	30.03.2012-30.03.2012	Schloß Ostflügel O 251-53
Einzel	Fr	13:45 - 17:00	20.04.2012-20.04.2012	Schloß Ostflügel O 251-53
Einzel	Fr	13:45 - 17:00	04.05.2012-04.05.2012	Schloß Ostflügel O 251-53
Einzel	Fr	13:45 - 17:00	25.05.2012-25.05.2012	Schloß Ostflügel O 251-53
Einzel	Fr	13:45 - 17:00	01.06.2012-01.06.2012	Schloß Ostflügel O 251-53

#### Kommentar:

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 (E-Mail: [Steuern\(at\)bwl.uni-mannheim.de](mailto:Steuern(at)bwl.uni-mannheim.de)).

### TAX 913 Empirical Taxation Research

Vorlesung			2st.	Voget, J.
wtl	Mi	10:15 - 11:45	15.02.2012-30.05.2012	Schloss Schneckenhof Ost SO 115

#### Kommentar:

This course gives an introduction to the main subjects and methodologies of empirical taxation research. Important landmark papers as well as contributions from the current research frontier will be discussed. If the relevant data is available, students get the chance to understand the empirical approach in practice in the computer lab. Following topics may be included:

- Tax incidence
- Tax efficiency
- Taxes in the context of mergers and acquisition
- Taxation of multinationals
- Tax avoidance and tax evasion
- Capital taxation
- Labor taxation

The course should enable participants to identify gaps in the existing literature and to evaluate the potential of new research ideas. As a primary objective, the course supports students in developing their empirical research projects.

### TAX 915 Essays in International Taxation

Vorlesung			2st.	Spengel, C. / Voget, J.
Einzel	Di	13:00 - 15:00	14.02.2012-14.02.2012	Schloss Schneckenhof Ost SO 115

## Center for Doctoral Studies in Economics (CDSE)

<b>E537 Discrete Choice and Duration Models</b>					Uhlendorff, A.
Vorlesung und Übung		3st.			
wtl	Di	08:30 - 10:00	14.02.2012-29.05.2012	L 9, 1-2 003	
Einzel	Di	08:30 - 10:00	22.05.2012-22.05.2012	L 7, 3-5 158	
wtl	Do	15:30 - 17:00	16.02.2012-31.05.2012	L 7, 3-5 158	
<b>Kommentar:</b>					
Course title: E537 Discrete Choice and Duration Models					
Instructor: Dr. A. Uhlendorff und Pia Dovern-Pinger					
Offered: spring semester 2012					
Method (hours per week): lecture (2) + tutorial (1)					
Course level: Master, Ph.D.					
Course language: English					
Prerequisites: Advanced Econometrics					
Examination: tba					
ECTS-Credits: 7					
Course description:					
This course gives an overview of the econometric analysis of discrete outcomes and duration data. The major discrete choice models are covered including logit, probit and mixed logit models. The part on duration models covers both discrete and continuous time models including the analysis of competing risks and multiple spells. The aim of the course is to give students an overview of different models and estimation techniques and to gain practical experience in programming different types of models with unobserved heterogeneity for which usually no readily available estimation tools exist. Computer tutorials complement the lectures.					
Contact person: Dr. A. Uhlendorff, Tel. 181-3333, E-Mail: uhlendorff@uni-mannheim.de, L7, 3-5, room 110					
<b>E800 CDSE Seminar</b>					Krebs, T.
Seminar		2st.			
wtl	Di	15:30 - 17:00	14.02.2012-29.05.2012	L 7, 3-5 S 031	
<b>Kommentar:</b>					
Course title: CDSE Seminar					
Instructor: Prof. T. Krebs					
Method (hours per week): Colloquium (2 h )					
Course level: 2nd and higher year Ph.D. students from the Center for Doctoral Studies in Economics (CDSE); 2nd year students from the Master of Economic Research					
Course language: English					
<b>E801 Advanced Microeconomics II</b>					von Thadden, E.L.
Vorlesung und Übung		3st.			
wtl	Mo	08:30 - 11:45	13.02.2012-30.03.2012	L 7, 3-5 001	
wtl	Mi	13:45 - 15:15	15.02.2012-30.03.2012	L 7, 3-5 P 044	
<b>Kommentar:</b>					
Course title: E803 Advanced Microeconomics II					
Instructor: Ernst-Ludwig von Thadden					
Offered: spring semester 2012					
Method (hours per week): lecture (4) + tutorial (2)					
Course level: Ph. D.					
Course language: Englisch					
Prerequisites: E700, E701, E702, E703					
Examination: Final examination (135 min), solutions to problem sets, and participation in exercise sessions.					
ECTS-Credits: 5					
Description:					
The course is taught in the form of 4h of class teaching and 2h of exercises in the first half of semester.					
Topics:					
1) Aggregate Demand					
2) Production					
3) Exchange Economies – Basics					
4) Exchange Economies – Special Topics					
5) Production Economies					
6) Uncertainty					

## 7) Incomplete Markets

The standard textbook for most of the material in this course is

- A. Mas-Colell, M. Whinston, E. Green: *Microeconomic Theory*; Oxford, New York: Oxford University Press, 1995.

There are many classic texts for this material, starting of course with

- L. Walras: *Éléments d'Economie Politique Pure*; Lausanne: Corbaz, 1874.

More modern classics are

- G. Debreu, *Theory of Value*, New York: Wiley, 1959
- A. Mas-Colell, *The Theory of General Economic Equilibrium: A Differentiable Approach*, Cambridge U.K: Cambridge University Press, 1985.

A standard reference for the last chapter is

- M. Magill, M. Quinzii: *Theory of Incomplete Markets*; Cambridge, MA, London: MIT Press, 1996.

Contact person: Ernst-Ludwig von Thadden vthadden@uni-mannheim.de

### E802 Advanced Macroeconomics II

Vorlesung und Übung 3st.

Adam, K.

wtl	Mo	13:45 - 15:15	20.02.2012-30.03.2012	L 7, 3-5 S 031
wtl	Mi	10:15 - 11:45	15.02.2012-30.03.2012	L 7, 3-5 P 044
wtl	Mi	15:30 - 17:00	15.02.2012-30.03.2012	L 7, 3-5 P 044

#### Kommentar:

Course title: Advanced Macroeconomics II

Instructor: Prof. Dr. Klaus Adam

Offered: FSS 12

Method (hours per week): lecture (4) + exercise (2)

Course level: Ph.D.

Course language: English

Prerequisites: Advanced Macroeconomics I

Examination: 135 minutes

ECTS-credits: 5

Course description: This course covers basic methods useful for dynamic economic modeling under rational expectations.

1. Linear Rational Expectations (RE) Models  
linearizing economic models and solving linear RE models:  
determinacy, indeterminacy, and 'sunspot' equilibria
2. Linear RE models and Vector Auto-Regressions (VARs)  
state space representation of economic models-  
VAR representation of observables, invertibility problems  
identification of economic shocks
3. Linear Quadratic (LQ) Dynamic Programming  
solving LQ problems: Ricatti equation, invariant subspace methods  
stochastic problems and certainty equivalence
4. Introduction to the New Keynesian Model and its Linearized Form

Literature: to be determined

Contact person: Prof. Dr. Klaus Adam, Tel. 181-1809, e-Mail: adam@uni-mannheim.de, L 7, 3-5, room 2-47.

### E803 Advanced Econometrics II

Vorlesung und Übung 3st.

Mammen, E. / Steinke, I.

wtl	Di	13:45 - 15:15	14.02.2012-26.03.2012	L 9, 1-2 003
wtl	Do	12:00 - 13:30	16.02.2012-29.03.2012	L 7, 3-5 P 044
wtl	Do	13:45 - 15:15	16.02.2012-29.03.2012	L 7, 3-5 P 044

#### Kommentar:

Course title: E806 Advanced Econometrics II

Instructors: Prof. Dr. Enno Mammen, Dr. Ingo Steinke

Method (hours per week): lecture (4) + practical exercises (2) [half semester]

Course level: Ph.D.

Course language: English

Prerequisites: E703

Examination: written, 135 min

ECTS-Credits: 5

Course description: In the course an introduction will be given to the basic mathematical probabilistic framework of econometric theory. The course explains the basic notions of probability theory with their measure theoretical background: probability measure, random variables, expectations, conditional expectations, notions of convergence and basic limit theorems. The course gives a training in the use of mathematical arguments to get asymptotic statements of asymptotic econometrics. Contact persons:

Prof. Dr. Enno Mammen, Tel. 181-1927, eMail: emammen(at)rumms.uni-mannheim.de, L 7, 3-5, Zi. 1.29/30.

Dr. Ingo Steinke, Tel. 181-1940, eMail: isteinke@rumms.uni-mannheim.de, L 7, 3-5, Zi. 1.42.

### E804 Advanced Microeconomics III

Vorlesung und Übung 3st.

Tröger, T.

wtl Di 12:00 - 13:30 17.04.2012-29.05.2012 L 7, 3-5 P 044

wtl Do 08:30 - 10:00 19.04.2012-31.05.2012 L 7, 3-5 P 044

wtl Fr 08:30 - 10:00 20.04.2012-01.06.2012 L 7, 3-5 001

#### Kommentar:

Course titel: Advanced Microeconomics III

Instructor: T. Tröger

Offered: summer semester 2012

Method (hours per week): lecture (2) + tutorial (1)

Course level: Ph. D.

Course language: Englisch

Prerequisites: E700, E701, E702, E703, E803

Examination: written exam (135 min)

ECTS-Credits: 5

Course description: Introduction to adverse selection, signaling, screening, and mechanism design. The standard textbook for most of the material in this course is: Mas-Colell, Whinston, and Green: Microeconomic Theory.

Contact person: Thomas Tröger, troeger@uni-mannheim.de

### E805 Advanced Macroeconomics III

Vorlesung und Übung 3st.

Krebs, T.

wtl Mo 13:45 - 15:15 23.04.2012-01.06.2012 L 7, 3-5 S 031

wtl Di 10:15 - 11:45 17.04.2012-29.05.2012 L 7, 3-5 P 044

wtl Mi 10:15 - 11:45 18.04.2012-30.05.2012 L 7, 3-5 P 044

#### Kommentar:

Method (hours per week): lecture (4) + exercise (2)

Course level: PhD

Course language: English

Prerequisites: E700, E701, E702, E703

ECTS-credits: 5

Course description: This course develops the basic tools of modern macroeconomics (i.e. dynamic programming) and discusses various applications to business cycle theory and economic growth.

### E806 Advanced Econometrics III

Vorlesung und Übung 3st.

Frölich, M. / Mammen, E.

wtl Di 13:45 - 15:15 17.04.2012-01.06.2012 L 9, 1-2 003

wtl Do 12:00 - 13:30 19.04.2012-31.05.2012 L 7, 3-5 P 044

wtl Do 13:45 - 15:15 19.04.2012-31.05.2012 L 7, 3-5 P 044

#### Kommentar:

Course title: E806 Advanced Econometrics III

Method (hours per week): lecture (4) + practical exercises (2) [half semester]

Course level: Ph.D.

Course language: English

Prerequisites: E700 (Mathematics for Economists), E701 (Advanced Microeconomics I), E702 (Advanced Macroeconomics I), E703 (Advanced Econometrics I), E803 (Advanced Econometrics II)

Examination: written, 135 min

ECTS-Credits: 5

Course description: The course consists of two parts: In the first part, asymptotic theory of Econometrics II is applied to study the asymptotic properties of linear and nonlinear estimators. The second part deals with the identification of treatment effects. Here the nonparametric identification problem is discussed and various semiparametric and nonparametric estimators are examined.

Contact persons: Prof. Dr. Markus Frölich, Tel. 181-3647, eMail: froelich(at)uni-mannheim.de, L 7, 3-5, Zi. 1.14.

Prof. Dr. Enno Mammen, Tel. 181-1927, eMail: emammen(at)rumms.uni-mannheim.de, L 7, 3-5, Zi. 1.29/30

**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: Theoretical Microeconometrics (PhD Seminar)

Instructor: Prof. Dr. Markus Frölich

Offered: spring term 2012

Method (hours per week): seminar (2)

Course level: PhD

Course language: English

Prerequisites: Econometrics I - III

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

**E824 Contract Theory**

Vorlesung und Übung 3st.

von Thadden, E.L.

wtl	Mo	13:45 - 15:15	13.02.2012-26.03.2012	L 9, 1-2 002
Einzel	Do	12:00 - 17:00	29.03.2012-29.03.2012	L 7, 3-5 410
wtl	Fr	10:15 - 13:30	17.02.2012-30.03.2012	L 7, 3-5 P 043

**Kommentar:**

Course title: E824 Financial Contracting Theory

Instructor: Prof. Dr. von Thadden

Offered: winter semester 2011

Method: lecture (2) + practical exercises (1)

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

**E829 Empirical Industrial Organization**

Vorlesung und Übung 5st.

Shcherbakov, O.

wtl	Mo	10:15 - 12:00	13.02.2012-28.05.2012
wtl	Mi	10:00 - 12:00	15.02.2012-30.05.2012

**Kommentar:**

Instructor(s): Oleksandr Shcherbakov / Prof. Yuya Takahashi

Offered: Spring Term

Method (hours per week): lecture (2) plus exercise (3)

Course level: Ph.D

Course language: english

Prerequisites: Master's degree

Examination: take home exam

Chair: Microeconomics Department of Economics

ECTS-Credits: 11

Course description: This course covers recent techniques in development and estimation of dynamic models of investment and consumer behavior as well as dynamic oligopoly models. Each topic will be related to one or more recent papers in I.O. (particular papers from the reading list will be assigned later). We will discuss in detail the model, research question, sources of identification and estimation methodology. The reading list below is meant to provide a starting point for reading on each topic and it does not attempt to be comprehensive.

Contact person(s):



**E836: SFB 884 "Political Economy and Public Finance" Reading Group**

Seminar 2st. Boyer, P.

wtl Do 15:30 - 17:00 16.02.2012-31.05.2012

**Kommentar:**

Course title: Reading group - Political Economy and Public Finance  
 Instructor: Dr. Pierre Boyer  
 Offered: Spring semester 2012  
 Method (hours per week): a seminar (2 SWS) per week  
 Course level: PhD  
 Course language: English  
 Prerequisites: microeconomic theory, game theory and public economics at the Bachelor or Master level  
 Examination: referee report on a paper, oral presentation  
 ECTS-Credits: 5  
 Course description: This seminar will provide an introduction to recent literature in political economy and public finance. We will focus on a variety of substantive areas including redistributive politics, elections, legislatures, elections and public finance.  
 Contact Person: Pierre Boyer, E-mail: pierre.boyer@uni-mannheim.de

**E837 Research Seminar in Mathematical Econometrics, Stochastics and Finance**

Seminar 2st. Mammen, E. / Potthoff, J. / Schied, A. / Schlather, M.

wtl Di 12:00 - 13:30 21.02.2012-29.05.2012  
 Einzel Di 12:00 - 13:30 08.05.2012-08.05.2012 L 9, 1-2 210  
 wtl Di 12:00 - 13:30 15.05.2012-29.05.2012 L 9, 1-2 210  
 Einzel Mi 12:00 - 13:30 13.06.2012-13.06.2012 L 7, 3-5 P 043

**Kommentar:**

**Die Veranstaltung findet am 8.5.2012 in L 9, 1-2 - 210**

Course title: E837 Research Seminar in Mathematical Econometrics  
 Instructors: Prof. Dr. E. Mammen  
 Offered: HSS 2012/13  
 Method (hours per week): seminar (2)  
 Course level: Ph.D.  
 Course language: English  
 Prerequisites: Master  
 Examination: tba  
 ECTS-Credits: 5  
 Course description:  
 Contact Person: Prof. Dr. E. Mammen

**E839 Topics in Macroeconomics**

Seminar 2st. Tertilt, M.

wtl Mi 12:00 - 13:30 15.02.2012-27.05.2012 L 9, 1-2 003

**Kommentar:**

Course title: Topics in Macroeconomics  
 Instructor: Prof. Michèle Tertilt, Ph.D.  
 Offered: summer semester 2011  
 Method (hours per week): Seminar (2)  
 Course level: Ph.D.  
 Course language: Englisch  
 ECTS-Credits: 5  
 Prerequisites: first and second year Ph.D. courses  
 Course description: Research seminar where Ph.D.-students in year 3-5 present their own research and receive feedback.

**E840 Junior Research Dialogue in Applied Econometrics**

Seminar 2st. Weber, A.

wtl Do 13:45 - 15:15 16.02.2012-31.05.2012 L 7, 3-5 P 043

**Kommentar:**

Course title: Junior Research Dialogue in Applied Econometrics  
 Instructor: Prof. Dr. Andrea Weber  
 Offered: Winter semester 2011, every term  
 Method: (hours per week): 2  
 Course level: graduate students and junior researchers in applied econometrics  
 Course language: English  
 Prerequisites: ---  
 Examination: ---  
 ECTS-Credits: 5  
 Course description:

This seminar addresses graduate students and junior researchers in the applied econometrics group and will provide a forum to discuss research ideas and papers at a preliminary stage. The aim is to support junior researchers in selecting promising research topics and implementing them in an efficient way. Experimenting with multiple research ideas, awareness of the latest literature, and close interaction with colleagues and senior researchers are crucial in forming the profile of young researchers. This seminar takes advantage of the high quality of the large group working in applied econometrics at the department.

Contact persons:

Prof. Dr. Andrea Weber, Tel. 181-1928, E-mail: a.weber(at)uni-mannheim.de, L7, 3-5, room 4.20  
 secretary Gabriele Zorell Tel. 181-3079 E-Mail: g.zorell(at)uni-mannheim.de

### **E846 PhD Seminar in Industrial Organization**

Doktorandenseminar 2st. Nocke, V. / Schmidt-Dengler, P.

wtl Mi 12:00 - 13:30 22.02.2012-06.06.2012 L 9, 1-2 002

#### **Kommentar:**

Course title: PhD Seminar in Industrial Organization  
 Instructor: Prof. Schmidt-Dengler, Prof. Nocke  
 Offered: Every Semester  
 Method: PhD Seminar  
 Course level: PhD  
 Course language: English  
 Prerequisites: All of the first-year PhD courses  
 Examination: presentation  
 ECTS-Credits: 5

Course description: This seminar is aimed at PhD students writing their dissertation in Industrial Organization. It is intended to guide students at all stages of dissertation research. The emphasis be on presentation and discussion of material by students.

Contact person:

Prof. Dr. Volker Nocke, Tel.: 181-1836. E-mail: volker.nocke@googlemail.com, L7, 3-5, room 305  
 Prof. Dr. Philipp Schmidt-Dengler, Tel.: 181-1832, denglerp@googlemail.com, L7, 3-5, room 311

### **E847 Seminar on Auctions: Theory, Practice and Experiments**

Seminar 2st. Engelmann, D.

wtl Mo 15:30 - 18:45 13.02.2012-30.03.2012 L 9, 1-2 002

Einzel Do 11:00 - 15:00 23.02.2012-23.02.2012 L 7, 3-5 410

#### **Kommentar:**

Course title: Seminar on auctions: theory, practise and experiments (PhD)  
 Instructor(s): Prof. Dr. Dirk Engelmann  
 Offered: summer semesters  
 Method (hours per week): seminar (2)  
 Course level: PhD  
 Course language: English  
 Prerequisites: Microeconomics  
 Examination: presentation and active participation  
 ECTS-Credits: 5

Course description: After a brief introduction of key concepts in auction theory, students will present papers on the application of auction theory and on crucial experimental tests.

Contact person: Prof. Dr. Dirk Engelmann, Tel. 181-1894, E-mail: dirk.engelmann@uni.mannheim.de, L7, 3-5, room 4.03, Mi., 12:30-13:30 h

### **E850 Income and Wealth Inequality in Quantitative Macroeconomics**

Vorlesung 2st. Lee, S.

Einzel Mi 13:45 - 15:15 15.02.2012-15.02.2012 L 7, 3-5 S 031

wtl Mi 17:15 - 18:45 22.02.2012-03.05.2012 L 7, 3-5 001

wtl Mi 17:15 - 18:45 09.05.2012-01.06.2012 L 7, 3-5 S 031

**Kommentar:**

Course title: Income and Wealth Inequality in Quantitative Macroeconomics

Offered: Spring semester 2011

Method (hours per week): lecture

Course level: Ph.D.

Course language: English

Prerequisites: Basic Calculus, Intermediate Macroeconomics recommended

Examination: term paper

Course description: Bewly models have become a standard tool in modern macroeconomics. This is due to its rich implications for inequality and asset pricing, analytical results that ensure we can find numerical solutions to complicated problems, and its facility to incorporate micro-founded mechanisms. The purpose of this course will be three-fold. The first is to review the standard Bewly model and its implications. The second is to familiarize students with the vast literature commonly referred to as calibration, which requires knowledge of quantitative methods as well as empirical data sets. Finally, we will review some recent studies that have embedded human capital and entrepreneurial mechanisms into such models. There will be no assignments for the course, but each student must submit a term paper that involves calibration with a Bewly model. The term paper need not be a complete paper, but must present a clear idea and demonstrate that the student knows how to solve his/her problem numerically (by means of simulation results, etc).

Contact person: until September 1, 2011: cjann@uni-mannheim.de

**Introduction to Meta Analysis**

Vorlesung

Stock, P. / Voget, J.

wtl Mi 12:00 - 13:30 15.02.2012-30.05.2012 Schloss Schneckenhof Ost SO 133

**Kommentar:**

tba

**MAN 804 Advances in International Management**

Seminar

4st.

Einzel Do 08:00 - 17:00 10.05.2012-10.05.2012 L 4, 1 304

Einzel Fr 08:00 - 17:00 11.05.2012-11.05.2012 L 4, 1 304

**Kommentar:**

This class will address advanced topics in **International Management**. Participants will be familiarized with selected theories in international management, and will apply these theories to strategic and organizational issues firms face when internationalizing. We will start discussing classical perspectives as well as modern approaches that build a theoretical foundation for the following sessions. We will then turn our attention to contingencies that foster (or hinder) firms' internationalization. We first turn our attention to a topic that has received raising attention in recent research: a firms embeddedness in local versus cross-local clusters and networks. We then discuss competitive issues that firms face when internationalizing, especially on the level of corporate strategy. In that vein we analyze a most recent phenomenon, MNE from emerging markets, and try to detect whether resource exploration or exploitation can be attributed as a source of their success. We finally turn our attention to the avenues firms pursue in internationalizing and dispersing their value chain, alliances and networks. We lay a special emphasis on the dynamic aspects of dyadic as well as network relationships.

We hope to enable students to understand the basic ideas of the readings, find appropriate theoretical concepts and lenses and apply them properly to their individual research topics. The teaching language in class is English.

**TAX 913 Empirical Taxation Research**

Vorlesung

2st.

Voget, J.

wtl Mi 10:15 - 11:45 15.02.2012-30.05.2012 Schloss Schneckenhof Ost SO 115

**Kommentar:**

This course gives an introduction to the main subjects and methodologies of empirical taxation research. Important landmark papers as well as contributions from the current research frontier will be discussed. If the relevant data is available, students get the chance to understand the empirical approach in practice in the computer lab. Following topics may be included:

- Tax incidence
- Tax efficiency
- Taxes in the context of mergers and acquisition
- Taxation of multinationals
- Tax avoidance and tax evasion
- Capital taxation
- Labor taxation

The course should enable participants to identify gaps in the existing literature and to evaluate the potential of new research ideas. As a primary objective, the course supports students in developing their empirical research projects.

<b>Advanced Quantitative Methods</b>					
Vorlesung		2st.		Gschwend, T.	
wtl	Mi	08:30 - 10:00	15.02.2012-30.05.2012	A 5, 6 Bauteil B B 318	
<b>Kommentar:</b>					
<b>Topic:</b> The goal of this course is to provide an introduction into maximum-likelihood estimation.					
<b>Literature:</b> Eliason, Scott R. 1993. Maximum Likelihood Estimation: Logic and Practice. Newbury Park: Sage. Long, J. Scott. 1997. Regression Models for Categorical and Limited Dependent Variables. Newbury Park.: Sage. King, Gary. 2008. Unifying political methodology: the likelihood theory of statistical inference. Ann Arbor, MI : University of Michigan Press.					
<b>Recommended for:</b> CDSS students MA Political Science students of 2nd semester. Students should have passed "Tutorial Multivariate Analyses" as well as "Multivariate Analyses" in their first semester.					
<b>Exam:</b> Homework assignments					
<b>Registration:</b> online					
<b>Office Hours:</b> Wed 10 - 11 h					
<b>Veranstaltung gehört zu:</b>					
<b>Titel der Veranstaltung</b>		<b>Veranstaltungsart</b>	<b>Lehrperson</b>	<b>SWS</b>	<b>ECTS</b>
Übung Advanced Quantitative Methods		Übung	Stötzer	2	
<b>Bayesian Statistics (instructed by Susumu Shikano)</b>					
Workshop					Shikano, S.
Einzel	Do	09:00 - 17:00	14.06.2012-14.06.2012	A 5, 6 Bauteil C C -108	
Einzel	Do	09:00 - 17:00	21.06.2012-21.06.2012	A 5, 6 Bauteil C C -108	
Einzel	Fr	09:00 - 17:00	15.06.2012-15.06.2012	A 5, 6 Bauteil C C -108	
Einzel	Fr	09:00 - 17:00	22.06.2012-22.06.2012	A 5, 6 Bauteil B B 317	
<b>CDSS Dissertation Proposal Workshop</b>					
Workshop		2st.		Gschwend, T.	
wtl	Di	10:15 - 11:45	14.02.2012-29.05.2012		
<b>Kommentar:</b>					
<b>Inhalt:</b> 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)?					
<b>Empfohlen für:</b> CDSS first year students only					
<b>Sprechstunde:</b> Mi 10 - 11 Uhr					
<b>CDSS Workshop (Political Science)</b>					
Workshop		2st.		Gschwend, T.	
wtl	Mi	12:00 - 13:30	15.02.2012-30.05.2012		
<b>Kommentar:</b>					
The goal of this course is to provide support and crucial feedback for second and third year CDSS students in Political Science 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>English Academic Writing</b>					
Kurs		2st.		Carey, S.	
wtl	Di	12:00 - 13:30	14.02.2012-29.05.2012 A 5, 6 Bauteil B B 317		
<b>Kommentar:</b>					
Course description: The goal of this course is to provide guidance and constructive feedback on writing academic papers in English. Each session will guide students through techniques for writing and/or revision of a paper or other similar document. Between sessions,					

students will apply techniques learnt to their own texts, receiving frequent feedback on their papers and tips on how to improve their writing. By the end of the course each participant will have improved at least one paper to a publishable standard and should be able to approach their next paper with greater confidence.

Registration: CDSS students

Office hours: by appointment

### Graduate School: Research in Social Cognition

Graduiertenkolleg

2st.

Bless, H.

wtl Mo 13:45 - 15:15 13.02.2012-28.05.2012 B 6, 23-25 Bauteil A  
(Hörsaalgebäude) A 102

#### Kommentar:

#### Course description:

In this seminar we will discuss current issues in Social Cognition. Participants will be required to read current journal articles and to present and discuss them in class. Building either on a literature review or on a linkage to ongoing research projects at the University of Mannheim, participants will be asked to develop own research ideas. These research ideas will be presented in class and will provide a basis for in-class discussions.

**Content:** see CDSS course-program: (<http://gess.uni-mannheim.de/CDSS/Program/>)

**Enrolment:** doctoral candidates only; enrolment through CDSS ([cdss@uni-mannheim.de](mailto:cdss@uni-mannheim.de))

**Assessment type:** By arrangement

**Literature:** Will be announced in class

### International Political Economy (IP)

Vorlesung

2st.

Michalik, S.

wtl Mi 15:30 - 17:00 15.02.2012-30.05.2012 A 5, 6 Bauteil B B 318

#### Kommentar:

#### Course description:

International political economy (IPE) focuses on the intersection of international relations and political economy. Political Economy, in turn, is the broad field in the intersection of Political Science and Economics that studies the interplay of political and economic actors and forces in the allocation of goods and values in societies. It has both a substantial focus on political processes and a methodological focus on analytical tools of economics to analyze these processes. This is an introductory course in international political economy. Its aim is, first, to provide students with a basic understanding of the formal tools and methods used in political economy. A second aim is to provide a selected overview of topics, research questions, and problems in international political economy.

**Literature:**

**Prerequisites:**

**Course requirements:**

**Office hours:**

### Introduction to Data Analysis and Graphics with R (instructed by Martin Elff)

Workshop

N., N.

Einzel Do 09:00 - 17:00 19.04.2012-19.04.2012

Einzel Fr 09:00 - 17:00 20.04.2012-20.04.2012 B 6, 23-25 Bauteil A  
(Hörsaalgebäude) A 303

Einzel Sa 09:00 - 17:00 21.04.2012-21.04.2012 B 6, 23-25 Bauteil A  
(Hörsaalgebäude) A 301

Einzel So 09:00 - 12:00 22.04.2012-22.04.2012 B 6, 23-25 Bauteil A  
(Hörsaalgebäude) A 301

#### Kommentar:

#### Course description:

The course introduces to R, a language and free software environment for data analysis and graphics. Topics covered in the course are data management; applied data analysis based on linear and generalised linear models as well as some of their extensions; statistical graphics; and the foundations of programming in R.

**Note:** The workshop will be held on 19 April 2012 in L 9, 7, Room 308.

<b>Kolloquium: CDSS Workshop (Sociology)</b>					
Kolloquium		2st.			
wtl	Mi	10:15 - 11:45	15.02.2012-30.05.2012	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 103	Kroneberg
<b>Kommentar:</b>					
<b>Inhalt:</b> siehe CDSS-Kursprogramm: (www.gess.uni-mannheim.de)					
<b>Anmeldung:</b> nur für Doktoranden, Anmeldung über das CDSS (cdss@uni-mannheim.de)					
<b>Longitudinal Data Analysis</b>					
Vorlesung		2st.			
wtl	Di	10:15 - 11:45	14.02.2012-29.05.2012	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 102	Ganser
<b>Kommentar:</b>					
<i>Inhalt:</i>					
Die Vorlesung gibt einen anwendungsorientierten Überblick über Verfahren der Analyse von Längsschnittdaten. Dabei werden Methoden der Paneldatenanalyse, der Ereignisanalyse und der Sequenzanalyse behandelt. Es wird empfohlen, ebenfalls das Seminar „Datenanalyse mit dem SOEP“ zu besuchen, weil dort die praktische Anwendung der Verfahren mit Stata behandelt wird.					
<i>Literatur:</i>					
Brüderl, Josef: Kausalanalyse mit Paneldaten; Blossfeld, Hans-Peter: Survival- und Ereignisdatenanalyse; Scherer, Stefani, Josef Brüderl: Sequenzdatenanalyse. Alle Beiträge in: Best, Henning, Christof Wolf (Hg.), 2010: Handbuch der sozialwissenschaftlichen Datenanalyse. Wiesbaden: VS Verlag.					
<i>Erworben werden kann:</i>					
Teilprüfung (gem. §10 Abs. 4 Allg. PO)					
<i>Sprechstunde während der Vorlesungszeit:</i>					
Di. 13-14 Uhr; A5,6, Raum A 416					
<i>Anmeldung:</i>					
über das Studierendenportal					
<b>MAN 804 Advances in International Management</b>					
Seminar		4st.			
Einzel	Do	08:00 - 17:00	10.05.2012-10.05.2012	L 4, 1 304	
Einzel	Fr	08:00 - 17:00	11.05.2012-11.05.2012	L 4, 1 304	
<b>Kommentar:</b>					
This class will address advanced topics in <b>International Management</b> . Participants will be familiarized with selected theories in international management, and will apply these theories to strategic and organizational issues firms face when internationalizing. We will start discussing classical perspectives as well as modern approaches that build a theoretical foundation for the following sessions. We will then turn our attention to contingencies that foster (or hinder) firms' internationalization. We first turn our attention to a topic that has received raising attention in recent research: a firms embeddedness in local versus cross-local clusters and networks. We then discuss competitive issues that firms face when internationalizing, especially on the level of corporate strategy. In that vein we analyze a most recent phenomenon, MNE from emerging markets, and try to detect whether resource exploration or exploitation can be attributed as a source of their success. We finally turn our attention to the avenues firms pursue in internationalizing and dispersing their value chain, alliances and networks. We lay a special emphasis on the dynamic aspects of dyadic as well as network relationships.					
We hope to enable students to understand the basic ideas of the readings, find appropriate theoretical concepts and lenses and apply them properly to their individual research topics. The teaching language in class is English.					
<b>Selected Topics in International Politics: Intra-State Armed Conflicts (IP)</b>					
Seminar		2st.			
		Carey, S.			
wtl	Di	12:00 - 13:30	14.02.2012-29.05.2012	A 5, 6 Bauteil B B 143	
<b>Kommentar:</b>					
<b>Die Veranstaltung gilt gemäß Prüfungsordnung für//Recommended for:</b>					
MA/CDSS Seminar					
<b>Course Description:</b>					
In this course, we will engage with leading contemporary research on various forms of conflict within states, including political violence, civil war, ethnic conflict, and antiregime protest. The course readings draw on theoretical and empirical work from across the social sciences. The main goal of the course is to think critically about a set of substantive questions about violent conflict. Why do we observe violence at all? What explains the onset and conduct of civil wars? Why do individuals fight? Do					

different forms of conflict have different causes? Can we use the same theories to study violent and non-violent collective action? A second aim of the course is to examine a range of methodological approaches to the study of violent conflict, including statistical, game theoretic, experimental, historical and ethnographic research.

**Literature:**

Blattman, C., and E. Miguel. 2010. Civil War. *Journal of Economic Literature* 48 (1):3-57.  
 Weinstein, Jeremy M. 2007. *Inside Rebellion: The Politics of Insurgent Violence*. Cambridge, UK: Cambridge University Press.  
 Tilly, Charles. 2003. *The Politics of Collective Violence*. Cambridge: Cambridge University Press.

**Course Requirements:**

Course requirements include regular attendance, active class participation (incl. a class presentation and acting as a discussant), presenting a critique of a research proposal and a research paper.

**Office Hours:** by appointment

**SOEP Campus**

Übung		2st.			Gautschi, T.
Einzel	Mo	08:00 - 17:00	18.06.2012-18.06.2012	A 5, 6 Bauteil C C -108	
Einzel	Di	08:00 - 17:00	19.06.2012-19.06.2012	A 5, 6 Bauteil C C -108	
Einzel	Mi	08:00 - 17:00	20.06.2012-20.06.2012	A 5, 6 Bauteil C C -108	

**Structural Equation Modeling with Mplus (instructed by Christian Geiser)**

Workshop					N., N.
Einzel	Mo	09:00 - 17:00	07.05.2012-07.05.2012	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 305	
Einzel	Di	09:00 - 17:00	08.05.2012-08.05.2012	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 301	
Einzel	Mi	09:00 - 17:00	09.05.2012-09.05.2012	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 303	

**Kommentar:**

**Summary:**

This workshop provides an introduction to structural equation modeling as well as to the use of the software Mplus to estimate simple and more complex structural equation models (SEMs). After reviewing the basic concepts of regression and path analysis, and introduction to the Mplus language is given and simple analyses in Mplus are demonstrated. In the following sections, more complex SEMs with latent variables will be discussed and applied to actual data sets using Mplus. Special topics are the assessment of model fit as well as statistical model comparisons. The final part of the workshop will cover the analysis of longitudinal SEMs in Mplus.

**Introductory literature:**

SEM:  
 • Raykov, T., & Marcoulides, G. A. (2006). *A First Course in Structural Equation Modeling* (2<sup>nd</sup> Ed.). Mahwah, NJ: Lawrence Erlbaum Associates.

SEM in Mplus:

• Byrne, B. M. (2011). *Structural equation modeling with Mplus: Basic concepts, applications, and programming*. Routledge.

**Themes in Applied Social Science Research**

Workshop		2st.			Lo, J.
wtl	Mi	13:45 - 15:15	15.02.2012-30.05.2012	A 5, 6 Bauteil B B 317	

**Kommentar:**

**Course Description:**

This seminar addresses a middle ground between traditional methods and research design courses. While methods classes typically focus on estimation and research design courses focus on how to plan a project, there has typically been less focus on enduring themes in research debates. In this class we will discuss some important but neglected research themes through an examination of some important debates in social science. These debates are substantively important, but each debate also carries important lessons and brings unresolved issues that you will encounter in your own work. The class is primarily targeted to political scientists, though I will aim to make the class and readings relevant to all social scientists. Only a basic knowledge of ordinary least squares is required for the course --- a central theme of this class is "doing more with less."

**Prerequisites:** Second year MA student or PhD student in CDSS, with at least one course in basic regression analysis.

**Literature:** see syllabus

**Office hours:** Wednesday 2-4 and by appointment

**Time Series Analysis for Political and Social Scientists (instructed by Thomas Sattler)**

Workshop

N., N.

Einzel	Mo	09:00 - 17:00	26.03.2012-26.03.2012	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 305
Einzel	Di	09:00 - 17:00	27.03.2012-27.03.2012	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 301
Einzel	Mi	08:30 - 10:00	28.03.2012-28.03.2012	Schloß Ostflügel O048-050
Einzel	Mi	10:15 - 11:45	28.03.2012-28.03.2012	Schloß Ostflügel O048-050
Einzel	Mi	12:00 - 13:30	28.03.2012-28.03.2012	Schloß Ostflügel O048-050
Einzel	Mi	13:45 - 15:15	28.03.2012-28.03.2012	Schloß Ostflügel O048-050
Einzel	Mi	15:30 - 17:00	28.03.2012-28.03.2012	Schloß Ostflügel O048-050

**Kommentar:****Course description:**

This course introduces students into time series methods and their applications to political and social phenomena. After an introduction into social processes that are inherently dynamic, we will study univariate time series models, intervention models and models for processes with conditional heteroskedasticity. The second part of the course examines the problem of integrated time series and unit roots, cointegration and error-correction model as well as multivariate modeling including vector autoregression. Each session starts with a lecture and exercises on the statistical theory underlying each method and then presents applications from different fields of political science. The applications cover research on macropartisanship, political economy and political business cycle research, studies of government popularity, and international relations and conflict research. Students should have a solid background in probability theory and regression analysis and be familiar with Stata.