Graduate School of Economic & Social Sciences (GESS)

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.

wtl	Fr	09:00 - 19:00	05.10.2012-26.10.2012	Schloss Schneckenhof Ost SO 115	
Einzel	Fr	11:00 - 19:00	09.11.2012-09.11.2012	Schloss Schneckenhof Ost SO 115	
Einzel	Fr	11:00 - 19:00	16.11.2012-16.11.2012	Schloss Schneckenhof Ost SO 133	

Kommentar:

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:
• Typical steps in emp. projects
• Alternative data sources
• Databases in Accounting & Finance
• Programming (SAS, STATA)
• The publication process
• Discussion of replication projects

ACC/TAX911 Brown-Bag Seminar Empirical Accounting & Tax

Doktorandenseminar 2st. — Daske, H. / Voget, J.

wtl	Mi	13:45 - 15:15	05.09.2012-05.12.2012	Schloß Ostflügel O 251-53	Voget
wtl	Mi	15:30 - 17:00	05.09.2012-05.12.2012	Schloß Ostflügel O 251-53	

Kommentar:

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.
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.

Applied Game Theory

Vorlesung — Simons, D.

wtl	Di	13:45 - 15:15	04.09.2012-04.12.2012	Schloss Schneckenhof Ost SO 115	

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.

The course starts on Tuesday, 11th September

Contemporary Research in Accounting and Taxation

Doktorandenseminar — Daske, H. / Koch, C. / Simons, D. / Voget, J. / Wüstemann, J.

Einzel	Mo	17:15 - 21:00	10.09.2012-10.09.2012	Schloß Ostflügel O 251-53
Einzel	Mo	17:15 - 21:00	17.09.2012-17.09.2012	Schloß Ostflügel O 251-53
Einzel	Di	17:15 - 21:00	04.09.2012-04.09.2012	Schloß Ostflügel O 251-53
Einzel	Di	17:15 - 21:00	11.09.2012-11.09.2012	Schloß Ostflügel O 251-53
Einzel	Mi	17:15 - 21:00	05.09.2012-05.09.2012	Schloss Schneckenhof Ost SO 115
Einzel	Do	17:15 - 21:00	06.09.2012-06.09.2012	Schloss Schneckenhof Ost SO 133
Einzel	Do	17:15 - 21:00	13.09.2012-13.09.2012	Schloß Ostflügel O 251-53
Einzel	Fr	17:15 - 21:00	14.09.2012-14.09.2012	Schloß Ostflügel O 251-53

Kommentar:

Folgt in Kürze

Contemporary Research in Accounting and Taxation

Doktorandenseminar — Daske, H. / Koch, C. / Simons, D. / Voget, J. / Wüstemann, J.

Einzel	Di	17:15 - 21:00	04.09.2012-04.09.2012	
Einzel	Di	17:15 - 21:00	11.09.2012-11.09.2012	
Einzel	Mi	19:00 - 21:00	05.09.2012-05.09.2012	
Einzel	Do	17:15 - 21:00	06.09.2012-06.09.2012	
Einzel	Do	17:15 - 21:00	13.09.2012-13.09.2012	
Einzel	Fr	17:15 - 21:00	07.09.2012-07.09.2012	
Einzel	Fr	17:15 - 21:00	14.09.2012-14.09.2012	

Kommentar:

Folgt in Kürze

Corporate Finance Research Seminar

Doktorandenseminar — 2st. — Maug, E.

Einzel	Mo	17:15 - 18:45	10.12.2012-10.12.2012	L 9, 1-2 409
Einzel	Mi	13:45 - 15:15	17.10.2012-17.10.2012	L 9, 1-2 409
Einzel	Mi	15:30 - 17:00	05.12.2012-05.12.2012	L 9, 1-2 409
wtl	Do	13:45 - 15:15	06.09.2012-06.12.2012	L 9, 1-2 409

Kommentar:

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E703 Advanced Econometrics I (mostly CDSB PhD students)

Vorlesung — 5st. — Voget, J.

Einzel	Di	13:45 - 16:45	02.10.2012-02.10.2012	
Einzel	Di	10:15 - 13:30	06.11.2012-06.11.2012	L 9, 1-2 210
Einzel	Di	10:15 - 11:45	13.11.2012-13.11.2012	Schloß Ostflügel O 131
wtl	Do	10:15 - 13:30	04.10.2012-07.12.2012	Schloß Ostflügel O 131
Einzel	Fr	08:30 - 11:30	21.12.2012-21.12.2012	Schloß Ostflügel O 251-53

Kommentar:

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. 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.

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 these topics. A refresher course in statistics is offered on Friday (04.09;14.09;21.09;28.09; 10:00 am to 18:45 pm).

Prerequisites: E700

ECTS credits: 8.0

Start: 02.10.2012 End: 04.12.2012

Thursday, 10:15 to 13:30 in O131

Tuesday 02.10.2012 13:45-16:45 in L9,7, Room 308

Exercises:

El Chamaa

Monday, 17:15-18:45 in O 133, Start: tba., End: tba

Stata Tutorial:

Tuesday 04.09. - 30.09. (17:15 - 18:45 pm in L7, 3-5, room 257) and from Wednesday 10.10.- 07.12 (10:15-11:45 am in L7, 3-5, room 257)

Exam on tba

E703 Advanced Econometrics I (mostly CDSB PhD students) Übung

Übung — El Chamaa, M.

wtl	Mo	17:15 - 18:45	03.09.2012-03.12.2012	Schloß Ostflügel O 133
wtl	Mo	17:15 - 18:45	10.12.2012-10.12.2012	Schloß Ostflügel O 133
wtl	Mo	17:15 - 18:45	17.12.2012-17.12.2012	Schloss Schneckenhof Ost SO 133
wtl	Di	17:15 - 18:45	11.12.2012-11.12.2012	Schloss Schneckenhof Ost SO 133

Kommentar:

tba

Experimental Design, Analysis of Variance, and Linear Modeling: Theory

Workshop		2st.		Brandt, M. / Erdfelder, E.
Einzel	Fr	08:30 - 13:30	05.10.2012-05.10.2012	Schloß Ehrenhof Ost EO 259
Einzel	Fr	08:30 - 13:30	26.10.2012-26.10.2012	Schloß Ehrenhof Ost EO 259

Kommentar:

Content:
This course will cover the analysis of experimental and quasi-experimental designs with continuous dependent variables from an applied perspective. Among the topics are:
- Basic concepts of experimental design
- One- and multi-factorial analysis of variance with fixed effects (ANOVA)
- Post-hoc comparisons: to use or not to use?
- Planned comparisons and "tailor-made hypothesis tests"
- Analysis of covariance (ANCOVA) and alternatives
- Random and mixed effects ANOVAs: to use or not to use?
- Repeated-measures ANOVAs and MANOVAs
- Multivariate analysis of variance (MANOVA)
- Statistical power analyses for (M)ANOVAs, ANCOVAs, and planned comparisons
- What to do when the distributional assumptions are not met?

The course "computer lab sessions" will focus on practical applications of these methods using SPSS and the G*Power3 computer
program.

Requirements:
You should have some background knowledge in experimental design and applied statistics as covered, for example, in the first one or two years of psychology studies (see, e.g., Hays, 1994; Myers & Well, 2003)
Computers/Software
You should be familiar with SPSS data handling (i.e., data input, variable and value labels, data transformations, merging and splitting
data files, and the SPSS statistics menu).
In addition, you should familiarize yourself with the G*Power 3 power analysis program (Faul, Erdfelder, Lang & Buchner, 2007).
G*Power 3 is free. The program may be obtained from http://www.psycho.uni-duesseldorf.de/abteilungen/aap/gpower3/

Literature:
Hays, W.L. (1994). Statistics (5th ed.). Fort Worth: Harcourt Brace College Publishers.
Cohen, J., Cohen, P., & West, S. G. (2003) Applied multiple regression/correlation analysis for the behavioral sciences (3rd ed.).
Mahwah, NJ: Lawrence Erlbaum Associates.
Edwards, L. K. (Ed.). (1993). Applied analysis of variance in behavioral science. New York, NY, US: Marcel Dekker, Inc.
Faul, F., Erdfelder, E., Lang, A.-G. & Buchner, A. (2007). G*Power 3: A flexible statistical power analysis program for the social, behavioral,
and biomedical sciences. Behavior Research Methods, 39, 175-191.
Remark: The G*Power 3 program (both Windows XP/Vista and Mac OS 10.4) can be obtained free of charge at http://www.psycho.uni-duesseldorf.de/abteilungen/aap/gpower3/
Myers, J. L. & Well, A. D. (2003). Research design and statistical analysis (2nd ed.). Mahwah, NJ: Lawrence Erlbaum Associates.
Keppel, G. & Wickens, T. D. (2004). Design and analysis. A researcher's handbook (4th ed.). Upper Saddle River, NJ: Pearson Education International.

Recommended to:
Open for CDSS and other GESS students

You can acquire:
Confirmation of participation.

Application:
If you are interested in taking this course, please send an email to brandt@psychologie.uni-mannheim.de including your student number. Presence at the first lecture is compulsory.

Open office hours:
Prof. Dr. Erdfelder: Thursday, 10:15 a.m. - 11:45 a.m.
Dr. Brandt: Wednesday, 11:00 a.m. - 12:00 a.m.

Experimental Research in Accounting

Doktorandenseminar				Koch, C.
Einzel	Do	08:30 - 19:30	20.09.2012-20.09.2012	Schloss Schneckenhof Ost SO 133
Einzel	Fr	08:30 - 19:30	21.09.2012-21.09.2012	Schloss Schneckenhof Ost SO 133

Kommentar:

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

FIN 801 Discrete-Time Finance

Blockvorlesung — Theissen, E.

Kommentar:

12-10-12: 9:00 - 17:30 course (in L 5, 2, room 107)
13-10-12: 9:00 - 17:30 course (in L 5, 2, room 107)
19-10-12: 9:00 - 17:30 course (in L 5, 2, room 107)
20-10-12: 9:00 - 17:30 course (in L 5, 2, room 107)
26-10-12: 14:00 - 16:00 Q + A problem set ***(in L 9, 1-2, room 4.09)***
09-11-12: 14:00 - 16:00 exam ***(in L 9, 1-2, room 4.09)***
14-12-12: 9:00 - 17:30 presentation of term papers (in L 5, 2, room 107)

FIN 913 Quantitative Risk Management

Vorlesung — 3st. — Albrecht, P.

wtl	Di	13:45 - 15:15	04.09.2012-07.12.2012	Schloß Ostflügel O 326/28

Kommentar:

To join the course, please send an application e-mail to

registration@gess.uni-mannheim.de

no later than **August 14**.

In this e-mail the following information must be given:

your
- last name
- first name
- e-mail address
- affiliation

course data
- number
- title
- lecturer

Further information: http://gess.uni-mannheim.de/CDSB/

Finance Seminar (Area Seminar)

Seminar — 2st. — Ruenzi, S.

wtl	Mo	15:30 - 17:00	03.09.2012-03.12.2012	L 9, 1-2 001

IS 801 - Fundamentals of Design Science Research

Doktorandenseminar — 2st. — Mädche, A. / Gaß, O.

Einzel	Mi	08:30 - 10:00	12.09.2012-12.09.2012
Einzel	Mi	08:30 - 10:00	26.09.2012-26.09.2012
Einzel	Mi	08:30 - 10:00	10.10.2012-10.10.2012
Einzel	Mi	08:30 - 10:00	17.10.2012-17.10.2012
Einzel	Mi	08:30 - 10:00	24.10.2012-24.10.2012
Einzel	Mi	08:30 - 10:00	31.10.2012-31.10.2012

Kommentar:

Since the 90's information and communication technology (ICT) has fundamentally changed the way organizations are conducting business. Organizations and the entire society are challenged with the effective design, delivery, use, and impact of ICT. The IS discipline addresses this challenge and investigates the phenomena that emerge when the technological and the social system interact (Lee, 2001). A decade ago an intensive discussion on the relevancy and impact of IS research has started (Benbasat and Zmud, 1999; Davenport and Markus 1999; Applegate and King, 1999; Gill and Bhattacherjee, 2009). In this context, several scholars (e.g., Orlikowski and Iacono, 2001) have suggested that the IS community returns to an exploration of the "IT" that underlies the discipline. Design research has potentials to address the above mentioned challenge (Gregor, 2009, Purao et al., 2008). Design research as such is nothing new; it can be found in many disciplines and fields, notably Engineering and Computer Science, using a variety of approaches, methods, and techniques.

The course intends to introduce PhD students to the exciting field of design science research in IS. It wants to provide insights into multiple perspectives of DSR: e.g., the theoretical foundation of DSR, frameworks and methodologies to conduct DSR and the contribution of DSR in form of design theories.
With this knowledge students will be enabled to assess the rigor and relevance of DSR in general, but also be prepared to plan and execute their own design-oriented research projects successfully.
Since the beginning of the Spring semester 2011, the team of the Graduate School of Economic & Social Sciences (GESS) has developed and installed a web-based registration tool for the doctoral courses at the graduate school GESS. All students (GESS students as well as doctoral researchers from the chairs), who would like to take GESS courses, need to register via this tool.

For registration to our course "Fundamentals of Design Science Research", please select the course by July 31, 2011. You can reach the tool on the following website:
http://gess.uni-mannheim.de/CDSB/Program/Course%20catalogue/Fall%202012/
If you have any questions regarding the tool, please contact the GESS-team directly: CDSB@uni-mannheim.de

IS901 Epistemological Foundations of Information Systems and Operations/Logistics Research

Doktorandenseminar 2st. Heinzl, A.

14-täglich	Mo	13:45 - 17:00	10.09.2012-03.12.2012	L 15, 1-6 (Hochhaus) 714-715

Kommentar:

This course is designed for Ph.D. and master students in information systems, business administration and computer science. It provides a basic understanding of philosophy of science and its epistemological foundations. On the one hand, the course will focus on those concepts which derive knowledge from observation and induction. However, since it also takes experiments as well as the new experimentalism into account, it also refers to those disciplines that focus on the evaluation of technological artifacts. Thus, the underlying epistemological foundations are of central interest to all Ph.D. students that study the structure and surrounding behavior of complex technological arrangements. The course will be offered in a seminar style. All Ph.D. and master students have to offer at least one presentation and a documentation regarding a specific topic. Allocation of topics will be conducted by the lecturer.

MAN 801 Advances in Strategic Management

Doktorandenseminar Woywode, M.

Einzel	Fr	11:00 - 16:00	12.10.2012-12.10.2012	L 9, 1-2 210
Einzel	Fr	11:00 - 16:00	19.10.2012-19.10.2012	L 9, 1-2 210
Einzel	Fr	11:00 - 16:00	02.11.2012-02.11.2012	L 9, 1-2 210
Einzel	Fr	11:00 - 16:00	09.11.2012-09.11.2012	L 9, 1-2 210

MAN 802 Fundamentals of Nonprofit Management Science - CDSB

Doktorandenseminar 4st. Helmig, B. / Pinz, A.

Einzel	Di	14:00 - 16:00	11.09.2012-11.09.2012	L 5, 4 207-209
Einzel	Mi	14:00 - 15:30	17.10.2012-17.10.2012	L 5, 4 207-209
Einzel	Do	08:30 - 12:00	22.11.2012-22.11.2012	L 5, 4 207-209
Einzel	Do	13:30 - 17:00	22.11.2012-22.11.2012	L 5, 4 207-209

Kommentar:

Course description:
The course aims to provide the basic understanding of the institutions belonging to the Nonprofit Sector. Furthermore the course addresses the relevant economic and managerial theories in order to be able to analyze the specific managerial problems of Nonprofit Organizations (NPOs).
Each student will be asked to work himself through a basic scientific (”classical”) paper, enrich this paper by adding latest research results from currently published journal papers, and present the findings in class, where the results will be discussed.
Topics that will be touched include ”History and Scope of the Nonprofit Sector”, Nonprofits and the Marketplace”, ”Nonprofits and the Polity”, ”Key Activities in the Nonprofit Sector”, and ”Mission and Governance”.

Assessment type:
Presentation (80 %) and in class discussions (20 %)

Meetings:

- Wednesday, 12.09., 14:00-15:30 (Kick off)
- Wednesday, 17.10., 14:00-15:30 (Q&A-session; optional)
- Thursday, 22.11., 08:30-12:00 (presentation session)
- Thursday, 22.11., 13:30-17:00 (presentation session)

Location
Room 207/209 (L 5, 4, 2nd floor, Library of the Chair)

Registration:
As the maximum number of participants is reached no further registrations are possible.

MKT 801 Fundamentals of Marketing Research

Vorlesung		4st.			Kraus, F.
Einzel	Fr	10:00 - 13:30	05.10.2012-05.10.2012	L 9, 1-2 009	
Einzel	Fr	10:00 - 13:30	12.10.2012-12.10.2012	L 9, 1-2 009	
Einzel	Fr	10:00 - 13:30	19.10.2012-19.10.2012	L 9, 1-2 009	
Einzel	Fr	10:00 - 13:30	26.10.2012-26.10.2012	L 9, 1-2 009	
Einzel	Fr	10:00 - 13:30	02.11.2012-02.11.2012	L 9, 1-2 009	
Einzel	Fr	10:00 - 13:30	09.11.2012-09.11.2012	L 9, 1-2 009	
Einzel	Fr	10:00 - 13:30	23.11.2012-23.11.2012	L 9, 1-2 009	
Einzel	Fr	10:00 - 12:00	30.11.2012-30.11.2012	L 9, 1-2 001	
Einzel	Fr	10:00 - 13:30	07.12.2012-07.12.2012	L 9, 1-2 009	

Kommentar:

The primary objective of this course is to gain a detailed understanding and practical working knowledge of research design and methodology fundamentals in marketing. This understanding requires a fluency in the terminology of research, as well as an appreciation of basic research techniques and concepts drawn from such diverse fields as psychology and statistics. Secondary objectives include stimulating research creativity and critical thinking in the realm of research design and methodology, and introducing and integrating a wide variety of research techniques relating to design and methodology issues.
In this course, a diversity of instructional approaches (e.g., lecture, in-depth analysis and discussion of assigned articles, student presentations, a term paper, an examination) will be used. The emphasis will be on the practical application of research in furthering marketing knowledge.

OPM 801 - Optimization and Heuristics

Vorlesung		2st.		Haber, B. / Lehnert, M. / Lieder, A. / Stolletz, R.
wtl	Mi	15:30 - 17:00	05.09.2012-05.12.2012	Schloss Schneckenhof Ost SO 318
wtl	Mi	17:15 - 18:45	12.09.2012-21.11.2012	Schloss Schneckenhof Ost SO 318
Einzel	Mi	15:30 - 18:45	19.09.2012-19.09.2012	L 7, 3-5 358
Einzel	Mi	15:30 - 18:45	26.09.2012-26.09.2012	Schloss Schneckenhof Ost SO 322
Einzel	Mi	17:15 - 18:45	28.11.2012-28.11.2012	Schloss Schneckenhof Ost SO 318

Kommentar:

Aim of module:
This course aims at PhD students in information systems, business administration, and computer science. It provides a basic understanding of optimization problems and methods. The course is taught in a seminar-style format. Allocation of topics will be done together in the class.
Learning outcomes:
The course aims to introduce the students to fundamental linear and combinatorial optimization problems. They learn to formulate optimization models as mixed-integer linear programs, how to construct heuristics, and how to analyse the performance of heuristic algorithms. The students learn to deal with the complexity of real-world problems via aggregation, relaxation, and decomposition techniques.
Prerequisites:
Formal: none
Recommended:
Fundamentals in mathematics (including Linear Programming)

OPM 901 Research Seminar Operations Management & Operations Research

Forschungsseminar				Stolletz, R. / Fleischmann, M. / Haber, B.
wtl	Do	12:00 - 13:00	13.09.2012-20.09.2012	

Kommentar:

Aim of module:
This elective course aims at PhD students in information systems, business administration, and computer science. 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 done together in the class.
Learning outcomes: 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.
Prerequisites:
Formal: OPM 801 and OPM 802
Recommended:
Obligatory registration: yes (at the end of the preceding term)

PhD Kurs Current Research Topics in Finance

Doktorandenseminar 2st. Ruenzi, S.

wtl Mo 08:30 - 10:00 03.09.2012-03.12.2012 L 9, 1-2 009

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.

Programming Stata (additional to Advanced Econometrics)

Vorlesung		2st.			Voget, J.
wtl	Di	17:15 - 18:45	04.09.2012-30.09.2012	L 7, 3-5 257	
wtl	Mi	10:15 - 11:45	03.10.2012-07.12.2012	L 7, 3-5 257	

Kommentar:

Stata Programmierkurs (Extrakurs zu Advanced Econometrics)

Statistics Refresher

Vorlesung					Voget, J.
Einzel	Fr	10:00 - 18:45	07.09.2012-07.09.2012	Schloß Ostflügel O 129	
Einzel	Fr	10:00 - 18:45	14.09.2012-14.09.2012	Schloß Ostflügel O 129	
Einzel	Fr	10:00 - 18:45	21.09.2012-21.09.2012	Schloß Ostflügel O 129	
Einzel	Fr	10:00 - 18:45	28.09.2012-28.09.2012	Schloß Ostflügel O 129	

Kommentar:

Statistics refresher
This course aims to provide a working knowledge of basic probability theory and inductive statistics. The course is especially recommended for students wanting to refresh the skills required to attend the course Advanced Econometrics I (E703). The topics roughly align with appendices B, C, and D of the book *Econometric Analysis* by William H. Greene (2008, 6th ed.), for example: random variables, expectations, probability distributions, random sampling, point estimators, confidence intervals, hypothesis testing, large sample distribution theory.
Background reading material:
Greene, W. H., *Econometric Analysis*. Upper Saddle River: Pearson Prentice Hall, 2008.
Introduction to Econometrics by Stock and Watson (2007, 2nd ed.), chapters 2 and 3.
Introduction to Probability Models by Ross (2000, 2nd ed.), chapters 2.1-2.5, 2.7, and 3.1-3.4

Center for Doctoral Studies in Economics (CDSE)

E550 New Economic History: Methods and Results

Vorlesung		2st.			Streb, J.
wtl	Mo	17:15 - 18:45	03.09.2012-03.12.2012	L 9, 1-2 002	

Kommentar:

Scholars of "New Economic History" (or "Cliometrics") use modern economic theory and econometrics to analyze economic problems in history. In this course, we study research papers of "new Economic Historians" to understand their methods and results, and, what is more, learn how to organize our own empirical research projects. With regard to content, we will concentrate on the globalization period in the 19th century. A list of the required readings will be published soon.

Course title: New Economic History: Methods and Results
Instructor: Prof. Dr. Jochen Streb
Homepage: http://wirtschaftsgeschichte.vwl.uni-mannheim.de/
Course level: MSc. Economics, CDSE students
Method (hours per week): lecture (2)
Examination: written, 90 minutes, midterm essay only for doctoral students
ECTS-Credits: 5
Course description: Scholars of "New Economic History" (or "Cliometrics") use modern economic theory and econometrics to analyze economic problems in history. In this course, we study research papers of "new Economic Historians" to understand their methods and results, and, what is more, learn how to organize our own empirical research projects. With regard to content, we will concentrate on the globalization period in the 19th century.
Contact: Prof. Dr. Jochen Streb, e-mail: streb@uni-mannheim.de, phone: 181-1932, L7, 3-5, room P19/20

E700 Mathematics for Economists

Vorlesung und Übung					Lübcke, E. / Schmidt, M.
wtl	Mo	10:15 - 11:45	03.09.2012-24.09.2012	A 5, 6 Bauteil B B 243	
wtl	Mo	13:45 - 15:15	03.09.2012-24.09.2012	L 7, 3-5 P 044	
wtl	Mo	13:45 - 15:15	03.09.2012-24.09.2012		
wtl	Mo	15:30 - 17:00	03.09.2012-24.09.2012	L 9, 1-2 002	Arias
wtl	Mo	15:30 - 17:00	03.09.2012-24.09.2012	L 9, 1-2 003	
Einzel	Mo	12:00 - 13:30	10.09.2012-10.09.2012		
Einzel	Mo	17:15 - 19:45	01.10.2012-01.10.2012	A 5, 6 Bauteil B B 144	
Einzel	Mo	09:00 - 11:15	14.01.2013-14.01.2013	L 7, 3-5 P 043	
wtl	Di	08:30 - 10:00	04.09.2012-25.09.2012	A 5, 6 Bauteil B B 244	
wtl	Di	13:45 - 15:15	04.09.2012-25.09.2012	L 9, 1-2 003	
wtl	Di	13:45 - 15:15	04.09.2012-25.09.2012	L 7, 3-5 S 031	
wtl	Di	15:30 - 17:00	04.09.2012-25.09.2012	L 7, 3-5 P 043	Arias
wtl	Di	15:30 - 17:00	04.09.2012-25.09.2012	L 9, 1-2 003	
wtl	Mi	10:15 - 11:45	05.09.2012-26.09.2012	L 7, 3-5 S 031	
wtl	Mi	13:45 - 15:15	05.09.2012-26.09.2012	L 9, 1-2 003	
wtl	Mi	13:45 - 15:15	05.09.2012-26.09.2012	L 7, 3-5 P 044	
wtl	Mi	15:30 - 17:00	05.09.2012-26.09.2012	L 9, 1-2 002	Arias
wtl	Mi	15:30 - 17:00	05.09.2012-26.09.2012	L 9, 1-2 003	
wtl	Do	10:15 - 11:45	06.09.2012-27.09.2012	A 5, 6 Bauteil C C 013	
wtl	Do	13:45 - 15:15	06.09.2012-27.09.2012	L 9, 1-2 003	Arias
wtl	Do	13:45 - 15:15	06.09.2012-27.09.2012	L 7, 3-5 P 043	
wtl	Do	15:30 - 17:00	06.09.2012-27.09.2012	L 9, 1-2 002	
wtl	Do	15:30 - 17:00	06.09.2012-27.09.2012	L 9, 1-2 003	Arias
Einzel	Fr	10:15 - 11:45	28.09.2012-28.09.2012	L 7, 3-5 P 044	Arias
Einzel	Fr	12:00 - 13:30	28.09.2012-28.09.2012	L 7, 3-5 P 044	Arias

Kommentar:

Course title: Mathematics for Economists
Instructor: Prof. Martin Schmidt
Offered: Fall semester 2012
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: Martin Schmidt

E701 Advanced Microeconomics I

Vorlesung — Niedermayer, A. / Schmidt-Dengler, P.

wtl	Mo	12:00 - 13:30	08.10.2012-07.12.2012	L 7, 3-5 P 044
wtl	Mo	13:45 - 15:15	08.10.2012-07.12.2012	L 7, 3-5 P 044
wtl	Di	08:30 - 10:00	09.10.2012-04.12.2012	L 7, 3-5 S 031
wtl	Di	08:30 - 10:00	09.10.2012-07.12.2012	L 7, 3-5 001
Einzel	Mi	10:00 - 14:00	12.12.2012-12.12.2012	L 9, 1-2 001
Einzel	Mi	10:00 - 14:00	12.12.2012-12.12.2012	
Einzel	Mi	10:00 - 14:00	12.12.2012-12.12.2012	
wtl	Do	08:30 - 10:00	04.10.2012-07.12.2012	L 7, 3-5 001
wtl	Do	08:30 - 10:00	04.10.2012-07.12.2012	L 7, 3-5 S 031
wtl	Do	13:45 - 15:15	04.10.2012-07.12.2012	L 7, 3-5 P 043
wtl	Do	15:30 - 17:00	04.10.2012-07.12.2012	L 9, 1-2 003
Einzel	Do	13:45 - 15:15	11.10.2012-11.10.2012	Schloß Ostflügel O048-050
Einzel	Do	08:30 - 10:00	08.11.2012-08.11.2012	A 5, 6 Bauteil B B 144
Einzel	Do	08:30 - 10:00	08.11.2012-08.11.2012	
Einzel	Do	13:45 - 15:15	29.11.2012-29.11.2012	L 9, 1-2 004

Kommentar:

Course Title: Advanced Microeconomics
Instructor: Prof. Schmidt-Dengler, Dr. Andreas Niedermayer and teaching assistants
Offered: every fall semester
Method: lecture (4 SWS) and exercise (2 SWS)
Course level: Master, Ph.D
Couse language: English
Prerequisites: E700
Examination: Midterm and Final Exam (180 min)
ECTS-Credits: 8
Course description:
1) Consumer Choice (Mas-Colell, Whinston, and Green, Chapter 2)
2) Classical Demand Theory (MWG Ch. 3)
3) Producer Theory (MWG Ch. 5)
4) Choice under Uncertainty (MWG Ch. 6)
5) Static Non-Cooperative Games (MWG Ch. 7 and 8; Fudenberg and Tirole)
6) Dynamic Non-Cooperative Games (MWG Ch. 9; Fudenberg and Tirole)

Contact Persons:
Dr. Andras Niedermayer, aniederm@rumms.uni-mannheim.de, phone 0621-181-1912, room 303
Prof. Dr. Philipp Schmidt-Dengler, Tel.: 181-1832, denglerp@googlemail.com, L7, 3-5, room 311

E702 Advanced Macroeconomics I

Vorlesung und Übung — Dürnecker, G.

Einzel	Mo	09:00 - 12:00	28.01.2013-28.01.2013	L 7, 3-5 P 043
wtl	Di	13:45 - 15:15	16.10.2012-07.12.2012	L 7, 3-5 S 031
wtl	Di	15:30 - 17:00	16.10.2012-07.12.2012	L 7, 3-5 P 043
wtl	Mi	08:30 - 10:00	10.10.2012-07.12.2012	L 7, 3-5 001
wtl	Mi	13:45 - 15:15	10.10.2012-07.12.2012	L 7, 3-5 001

Kommentar:

Course title: Advanced Macroeconomics I
Instructor: Prof. Georg Dürnecker, PhD
Method: lecture + practical exercise
Course level: Master, PhD
Course language: English
Prerequisites: E700

Examination: written, 180 minutes
ECTS- Credist: 8
Course description: This course will cover dynamic optimization methods in discrete time. To illustrate these concepts, we will study applications in consumption, growth, search, asset pricing and optimal taxation
Contact person: Prof. Georg Dürnecker, PhD, Tel. 181-1804, E-Mail: duernecker [at] uni-mannheim.de , L7, 3-5, room 2.46

E703 Advanced Econometrics I

Vorlesung und Übung — Weber, A. / Landmann, A.

wtl	Mo	08:30 - 10:00	08.10.2012-03.12.2012	L 9, 1-2 003
wtl	Mo	10:15 - 11:45	08.10.2012-03.12.2012	L 9, 1-2 003
wtl	Di	10:15 - 11:45	09.10.2012-04.12.2012	L 7, 3-5 001
wtl	Do	10:15 - 11:45	04.10.2012-06.12.2012	L 7, 3-5 001
wtl	Fr	08:30 - 10:00	05.10.2012-07.12.2012	L 9, 1-2 003

Kommentar:

Course title: E703 Advanced Econometrics I
Instructor: Prof. Dr. Andrea Weber (Lecture + exercise session)
Offered: Winter semester 2012
Method (hours per week): lecture (4) + tutorial (2)
Course level: Masters/PhD
Course language: English
Prerequisites: Undergraduate/Intermediate Econometrics
Examination: written exam, 180 min
ECTS-Credits: 8

Course Description: This course will introduce the statistical analysis of linear models, as applied to economic data. The first part of the course will be devoted to the formal derivation of the theoretical foundations of the linear regression model. The second part focuses on applications of this theory to particular problems in the analysis of economic data. By the end of the course, students should have a firm grasp of the fundametals of econometric theory and a critical understanding of sensible applications of econometric methods to empirical problems
Course requirement: The course is intended for Masters and first year PhD students from the GESS program. Students should have prior knowledge of undergraduate level econometrics. Working knowledge of basic probability theory, differential calculus, linear algebra and matrix algebra are also assumed. Attendance in the lectures and exercise sessions are mandatory. Exercise sessions are organized such that there are smaller exercise groups with about 20 students each. Preparing reading assignments, attempting exercise questions ahead of each session, and taking active part during the course of the sessions are essential.
Important: If you have not taken an undergraduate econometrics course, preparatory reading is *strongly* advised, for example: Stock and Watson, ”Introduction to Econometrics”, Part one and two (chapters 1-9)

Marking/Grading: Assessment will be based on a written exam and homework exercises.

Readings:
Hayashi, F. (2000) *Econometrics*, Princeton University Press
Wooldridge, J. (2010) *Econometric Analysis of Cross Section and Panel Data*, The MIT Press

Topics Covered:
1. Finite-sample properties of OLS
2. Large-sample Theory
3. Time series
4. GMM and two stage least squares
5. Causality and instrumental variables
6. Panel Data
7. Non-linear regression models
8. The Evaluation Model

Contact persons: Prof. Dr.Andrea Weber, e-Mail: a.weber(at)uni-mannheim.de
L7, 3-5, room 4.20, phone 181-1928
secretary: g.zorell(at)uni-mannheim.de, L7, 3 - 5, room 4.16, phone 181-3079

E703 Advanced Econometrics I (mostly CDSB PhD students)

Vorlesung — 5st. — Voget, J.

Einzel	Di	13:45 - 16:45	02.10.2012-02.10.2012	
Einzel	Di	10:15 - 13:30	06.11.2012-06.11.2012	L 9, 1-2 210
Einzel	Di	10:15 - 11:45	13.11.2012-13.11.2012	Schloß Ostflügel O 131
wtl	Do	10:15 - 13:30	04.10.2012-07.12.2012	Schloß Ostflügel O 131
Einzel	Fr	08:30 - 11:30	21.12.2012-21.12.2012	Schloß Ostflügel O 251-53

Kommentar:

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. 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.
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 these topics. A refresher course in statistics is offered on Friday (04.09;14.09;21.09;28.09; 10:00 am to 18:45 pm).
Prerequisites: E700

ECTS credits: 8.0

Start: 02.10.2012 End: 04.12.2012
Thursday, 10:15 to 13:30 in O131
Tuesday 02.10.2012 13:45-16:45 in L9,7, Room 308
Exercises:
El Chamaa
Monday, 17:15-18:45 in O 133, Start: tba., End: tba
Stata Tutorial:
Tuesday 04.09. - 30.09. (17:15 - 18:45 pm in L7, 3-5, room 257) and from Wednesday 10.10.- 07.12 (10:15-11:45 am in L7, 3-5, room 257)
Exam on tba

E703 Advanced Econometrics I (mostly CDSB PhD students) Übung

Übung				El Chamaa, M.
wtl	Mo	17:15 - 18:45	03.09.2012-03.12.2012	Schloß Ostflügel O 133
wtl	Mo	17:15 - 18:45	10.12.2012-10.12.2012	Schloß Ostflügel O 133
wtl	Mo	17:15 - 18:45	17.12.2012-17.12.2012	Schloss Schneckenhof Ost SO 133
wtl	Di	17:15 - 18:45	11.12.2012-11.12.2012	Schloss Schneckenhof Ost SO 133

Kommentar:

tba

E800 CDSE Seminar

Seminar		2st.		Schmidt-Dengler, P.
wtl	Mi	10:15 - 11:45	05.09.2012-26.09.2012	L 7, 3-5 P 044
wtl	Mi	10:15 - 11:45	10.10.2012-05.12.2012	L 7, 3-5 S 031

Kommentar:

Course title: CDSE Seminar
Instructor: Prof. Schmidt-Dengler
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

E813 Quantitative Macroeconomics and Numerical Methods

Vorlesung und Übung		3st.		Dürnecker, G.
wtl	Mo	15:30 - 17:00	03.09.2012-15.10.2012	
wtl	Di	15:30 - 17:00	04.09.2012-16.10.2012	L 7, 3-5 410
wtl	Do	15:30 - 17:00	06.09.2012-18.10.2012	

Kommentar:

Diese Veranstaltung geht nur bis 22.10.2012, dann schließt sich eine halbsemestrige Doktorandenveranstaltung von Frau Tertilt an.

Course title: E813 Quantitative Macroeconomics and Numerical Methods
Instructor: Georg Dürnecker
Offered: HWS 2011

Method (hours per week): lecture (2) + practical classes (1)
Course level: Ph.D. (2nd year)
Course language: English
Prerequistes: Macro I
Examination: Exercises and take-home exam (or project work)
ECTS-credits: 7
Course description: A large part of modern macroeconomics relies on the use of dynamic stochastic (general equilibrium) 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. Many of the methods discussed in this course are also useful in various fields in applied microeconomics, particularly in those that require structural modeling and estimation. We will cover a variety of topics including: Iteration-based solution methods on a discrete or continuous state space, second and higher order approximation methods, parametrized expectations, heterogenous agents models and incomplete market economies, calibration and simulation-based estimation of dynamic models.
Contact person: Georg Dürnecker, Tel. 181-1804, e-Mail: duernecker@uni-mannheim.de, L 7,3-5, room 246.

E820 Theoretical Microeconometrics (Ph. D. Seminar)

Doktorandenseminar	2st.	Frölich, M.

Kommentar:

Course title: Theoretical Microeconometrics (Ph. D. Seminar)
Instructor: Prof. Dr. Markus Frölich
Offered: autumn term 2012
Method (hours per week): seminar (2)
Course level: Ph. D.
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.
Dates regarding the preliminary discussion and regarding the seminar itself will follow.
Contact person: Prof. Dr. Markus Frölich, Tel. 181-1845 (secretary´s office), E-Mail: anja.dostert(at)uni-mannheim.de, L7, 3 - 5, room 107

E822 Macro: Growth, Development and Demography

Vorlesung		2st.		Tertilt, M.
Einzel	Mo	15:30 - 17:00	03.09.2012-03.09.2012	
wtl	Di	15:30 - 17:00	23.10.2012-04.12.2012	L 9, 1-2 009
wtl	Do	13:45 - 15:15	25.10.2012-06.12.2012	L 9, 1-2 002

Kommentar:

Course title: Macro: Growth, Development and Demography
Instructor: Prof. Michèle Tertilt Ph.D.
Offered: Fall semster 2012
Method (hours per week): lecture (2), blocked in 2nd semester half
Course level: Ph.D.
Course language: English
Prerequisites: 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
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 tailored to student interests.
Contact person: Prof. Michèle Tertilt Ph.D., tertilt@uni-mannheim.de

E826 Trade Mechanisms

Vorlesung und Übung		3st.			Niedermayer, A.
wtl	Mi	08:30 - 10:00	12.09.2012-05.12.2012	L 9, 1-2 002	
14-täglich	Do	10:15 - 11:45	13.09.2012-05.12.2012	L 9, 1-2 003	

Kommentar:

Course title: E826 Trade Mechanisms
Instructor: A. Niedermayer
Offered: Fall Semester
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.

E837 Research Seminar in Mathematical Econometrics, Stochastics and Finance

Seminar		2st.			Leucht, A.
wtl	Di	12:00 - 13:30	04.09.2012-25.09.2012	L 7, 3-5 P 044	
wtl	Di	12:00 - 13:30	02.10.2012-07.12.2012	L 7, 3-5 P 044	
Einzel	Mi	13:45 - 15:15	28.11.2012-28.11.2012	L 9, 1-2 003	

Kommentar:

Course titel: E837 Research Seminar in Mathematical Econometrics, Stochastics and Finance
Instructotrs: Dr. Anne Leucht
Offered: Herbstsemester 2012
Method (hours per week): seminar (2)
Course level: Ph.D.
Course language: English
Prerequisites: Master
Examination: tba
ECTS-Credits: 5
Contact person: Dr. Anne Leucht, eMail: Anne.Leucht@uni-jena.de

E838 Computational Nonlinear Dynamic Econometrics

Vorlesung und Übung		4st.			Winschel, V.
wtl	Mo	12:00 - 13:30	03.09.2012-07.12.2012	L 9, 1-2 002	
wtl	Fr	10:15 - 11:45	07.09.2012-06.12.2012	L 9, 1-2 003	

Kommentar:

Course title: Computational Nonlinear Dynamic Econometrics
Instructor: Dr. Viktor Winschel
Method (hours per week): 2 h (lecture) + 2 h (exercise)
Course level: PhD, 2nd year
Course language: English
Prerequisites: Advanced Macroeconomics, Time Series Econometrics
Examination: Exercises, Take-home, project or exam
ECTS-credits: 9
Course description: We solve and estimate nonlinear dynamic stochastic general equilibrium (DSGE) models. In the first part of the lectures we use numerical methods on vector spaces and implement several solvers and estimators. In the second part we discuss a coalgebraic approach to Kalman filtering and nonobservability.
Contact person: Dr. Viktor Winschel, phone: 181-1802, e-mail: winschel@rumms.uni-mannheim.de, L7, 3-5, room 245

E839 Topics in Macroeconomics

Seminar		2st.			Born, B. / Ramos Santos, C.
wtl	Do	12:00 - 13:30	06.09.2012-05.12.2012	L 9, 1-2 003	

Kommentar:

Course title: Topics in Macroeconomics
Instructor: Prof. Cezar Santos, Ph.D. and Prof. Dr. Benjamin Born
Offered: every semester
Method (hours per week): Seminar (2)
Course level: Ph.D.
Course language: English
ECTS-Credits: 5
Prerequisites: first and second year Ph.D. courses
Course description: Research seminar where Ph.D.-students in years 3-5 present their own research and receive feedback. Occasionally we will also have an outside guest speaker.

E840 Junior Research Dialogue in Applied Econometrics

Seminar		2st.			Weber, A.
wtl	Do	13:45 - 15:15	06.09.2012-06.12.2012	L 7, 3-5 P 044	

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

E841 Theory of Industrial Organization (PhD)

Vorlesung		3st.			Nocke, V.
wtl	Mo	13:00 - 15:15	03.09.2012-03.12.2012	L 7, 3-5 P 044	
Einzel	Fr	10:45 - 13:15	14.12.2012-14.12.2012	L 9, 1-2 002	

Kommentar:

Course title: Theory of Industrial Organization
Instructor: Prof. Volker Nocke, PhD
Offered: fall semesters
Method: lecture
Course level: Ph.D
Course language: English
Prerequisites: All first-year PhD courses
Examination: written exam
ECTS-Credits: 7.5
Course description:
PhD-level course of the modern theory of industrial organization. Topics include monopoly pricing, static and dynamic oligopoly, collusion, mergers, industry dynamics, vertical relations.
Contact person:
Prof. Dr. Volker Nocke, Tel. 181-1836. E-mail: volker.nocke@googlemail.com, L7, 3-5, room 305

E846 Reading Course in Industrial Organization

Doktorandenseminar		2st.			Nocke, V. / Schmidt-Dengler, P.
wtl	Mi	12:00 - 13:30	05.09.2012-05.12.2012	L 9, 1-2 003	

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
Course schedule: Wednesday, 12:00-13:30
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

E848 Public Economics

Vorlesung		2st.		Janeba, E.
wtl	Fr	12:00 - 13:30	07.09.2012-07.12.2012	L 7, 3-5 P 043
Einzel	Fr	12:00 - 13:30	26.10.2012-26.10.2012	L 7, 3-5 P 044

Kommentar:

The purpose of this course is to bring students up to the research frontier in a number of areas in public economics, which enables them to do own research. The focus is on theoretical models (but with an eye for empirical implications and policy issues).
Topics include behavioural public finance, recent models of fiscal competition, redistribution and political economy. The course will consist of introductory lectures for each topic to provide an overview, followed by joint readings of select papers.
Students are expected to have read the relevant papers in advance and to present one paper selected by the lecturer, and one chosen by the student him/herself.

E852 Game Theory for PhD

Vorlesung und Übung		4st.		Honryo, T.
wtl	Di	08:30 - 10:00	04.09.2012-04.12.2012	L 9, 1-2 003
wtl	Do	08:30 - 10:00	06.09.2012-05.12.2012	L 9, 1-2 003

Kommentar:

Course title: Game Theory for PhD
Instructor(s): Prof. Takakazu Honryo
Offered: Fall Term 2012
Cycle: Every fall
Method (hours per week): lecture (2) + tutorial (2).
Course level: Ph.D.
Course language: English
Prerequisites: Master Degree, knowledge of non-cooperative game theory at the level of a first year Ph.D. course is sufficient. You should be comfortable with solving games of incomplete information and refinements of Nash equilibrium such as sequential equilibrium. Some background in general microeconomics is also helpful (the first year Ph.D. micro sequence is more than enough).
Examination: written, 135 minutes.
ECTS-Credits: 9
Course description: This is a Ph.D. elective course in Microeconomic Theory.
We will study topics on strategic transmission of private information. The goal is to introduce you to the basic tools and models in these fields and to facilitate your transition from coursework to your own research.
1. Introduction & Canonical Model of Cheap Talk game
2. Multi-dimensional Cheap Talk
3. Repeated Cheap Talk
4. Veriable Information
Contact person(s): Takakazu Honryo, email: honryo@me.com

E853 Topics in Corporate Finance

Blockseminar		2st.		Lévy, R.
Einzel	Mi	13:45 - 15:15	12.09.2012-12.09.2012	L 7, 3-5 410
Einzel	Mi	16:00 - 18:00	21.11.2012-21.11.2012	L 7, 3-5 410
Einzel	Mi	16:00 - 18:00	28.11.2012-28.11.2012	L 7, 3-5 410

Kommentar:

Course title: Topics in Corporate Finance

Instructor: Prof. Raphaël Levy
Offered: Fall term 2012
Method (hours per week): block seminar
Course level: PhD
Course language: English
Prerequisites: First-year PhD courses in microeconomic theory
Examination: Classroom presentation (30% of final grade) + Referee report (70% of final grade)
ECTS-Credits: 5
Course schedule: There will be an organizational meeting on 12 September, 13:45-15:15 in room L9, 1-2 - 002 and a block seminar (2 full days) later during the semester. The block seminar dates will be coordinated with all participants.
Course description:
The seminar will cover selected topics in corporate finance (for instance, executive pay, security design, takeovers…) but will only focus on theoretical articles. We will discuss, criticize, and extend research articles pertaining to these topics.
Participants and expected to present one article in the block seminar sessions, and to hand in an extended referee report a few weeks after. The report should contain a critical assessment of the paper, discussions on how the paper relates to the literature, and (if possible) some extensions.
After following the course, students are expected to have a good general knowledge of corporate finance models based on asymmetric information. The seminar should help students improve their ability to read, understand and assess high-level research papers.
The seminar is fully research-oriented and is designed for PhD students.
Contact person: Raphael Levy; E-mail: raphael.levy@uni-mannheim.de; L7, 3-5, room 3.02

E854 Topics in Mechanism Design

Seminar		2st.			Tröger, T.
wtl	Di	10:15 - 11:45	04.09.2012-03.12.2012	L 7, 3-5 P 044	

Kommentar:

Course title: Topics in Mechanism Design
Instructor(s): Thomas Tröger
Offered: Fall 2012
Method (hours per week): Seminar (2)
Course level: PhD
Course language: English
Prerequisites: E533 or E804
Examination: oral presentation
ECTS-Credits: 5
Number of students expected: 10
Course schedule: t.b.a.
Course description: Discussion of current research on mechanism design
Contact person: Thomas Tröger, troeger@uni-mannheim.de, L7, 3-5, room 3.47.

E855 Empirical Industrial Organization (Static Models)

Vorlesung und Übung		3st.			Schmidt-Dengler, P. / Wakamori, N.
wtl	Mo	10:15 - 11:45	03.09.2012-15.10.2012	L 9, 1-2 002	
wtl	Mo	10:00 - 12:00	03.12.2012-07.12.2012	L 7, 3-5 410	
wtl	Mi	13:45 - 15:15	05.09.2012-17.10.2012	L 9, 1-2 002	
Einzel	Do	12:00 - 15:00	11.10.2012-11.10.2012	L 7, 3-5 410	
wtl	Fr	08:30 - 10:00	07.09.2012-19.10.2012	L 7, 3-5 P 044	

Kommentar:

Course title: Empirical Industrial Organization (Static Models)
Instructor(s): Dr. Naoki Wakamori / Prof. Philipp Schmidt-Dengler, Ph.D.
Offered: Fall 2012
Method (hours per week): Lecture (2) and Practical Exercise (1) to be completed in 7 weeks.
Course level: 2nd Year Ph.D.
Course language: English
Prerequisites: Graduate-level Microeconomics and Econometrics
Examination: final exam
ECTS-Credits: 7
Course schedule: tba.
Course description: This course will cover a range of topics in Industrial Organization, including demand estimation, collusion, introduction of new technology, price discrimination, and consumer search. But the emphasis will be on recent empirical papers estimating static models. These models are the foundation of most applied structural work in Marketing, Health, Trade, Environment, and Finance. We will cover both technical details (specification, estimation strategy, identification and economic interpretation) and applications.

In addition to the lecture, an exercise course, which is designed to complement the lecture, will be also offered. In the first class, we will cover how to use Matlab and Stata. Following two classes will be devoted to estimate some simple demand models in Stata and Matlab. Subsequently, we will learn two influential methods: Berry, Levinsohn and Pakes (1995) and Pakes, Porter, Ho and Ishii (WP), allocating two classes, respectively.

Contact person: Naoki Wakamori, wakamori@sas.upenn.edu.

E856 Stochastic Processes

Vorlesung und Übung		3st.			Leucht, A.
wtl	Mo	08:30 - 10:00	01.10.2012-07.12.2012	L 9, 1-2 002	
wtl	Mi	15:30 - 16:15	03.10.2012-07.12.2012	L 9, 1-2 002	

Kommentar:

Course title: Stochastic processes
Instructor(s): Dr. Anne Leucht
Offered: irregular cycle
Method (hours per week): lecture (2) + practical exercises (1), starting in October
Course level: Master, Ph.D. (auch Wirtschaftsmathematik)
Course language: English
Prerequisites: probability theory course (covering probability spaces, random variables, expectations, convergence of random variables etc.), e.g. Advanced Econometrics III; interest in mathematics
Examination: oral examination
ECTS-Credits: 5
Course description: Stochastic processes play an important role in financial mathematics. The course covers an introduction to the general theory of stochastic processes in discrete and continuous time (e.g. existence and continuity). To this end, advanced concepts of probability theory are provided. Important classes of processes such as Poisson processes, Gaussian processes and Markov processes as well as their application in finance are addressed.
Contact person(s): Dr. Anne Leucht, anne.leucht@uni-jena.de

E857 Duration Analysis

Vorlesung		2st.			Bergemann, A. / Janys, L.
wtl	Di	13:45 - 15:15	04.09.2012-04.12.2012	L 9, 1-2 002	
Einzel	Di	13:45 - 15:15	25.09.2012-25.09.2012	L 7, 3-5 158	
Einzel	Di	13:45 - 15:15	09.10.2012-09.10.2012	L 7, 3-5 158	
Einzel	Di	13:45 - 15:15	06.11.2012-06.11.2012	L 7, 3-5 158	
Einzel	Di	13:45 - 15:15	27.11.2012-27.11.2012	L 7, 3-5 158	

Kommentar:

Instructors: Annette Bergemann and Lena Janys
Method: lecture (2) (include also exercises)
Course level: PhD
Course language: English
Prerequisite: Advanced Econometrics I
Exam: Midterm exam and end term take home exam
ECTS-Credits: 5
Duration Analysis has become a core subject of econometrics. It reflects that dynamic aspects of economic behavior have become more important in economic theories. Duration analysis makes it possible to model dynamic transitions of individuals, firms or other entities from one state to the other. In this course we will introduce the key concepts of duration analysis and the theoretical foundations of duration models. We cover non-, semi- and fully parametric duration models, including competing risk models, stock-and-flow sampling and unobserved heterogeneity. Herby we pay special attention to the identification of the models discussed in class. We also put a particular emphasis on applications using the statistical software Stata. Applications for duration models can be found in many different fields in economics such as finance, health and labor economics.
Contact: Prof. Dr. Annette Bergemann, E-mail: annette.bergemann[at]uni-mannheim.de, L 7, 3-5, room 145, Tel. 181-1930; Dr. Lena Janys, E-mail: : lejanys[at]staff.mail.uni-mannheim.de, L7, 3-5, room 117, Tel. 181-1823.

E858 Mathematical Econometrics and Statistics Ia and Ib

Vorlesung und Übung		6st.			Steinke, I. / Breunig, C.
wtl	Mo	17:15 - 18:45	17.09.2012-03.12.2012		
Einzel	Mo	17:15 - 18:45	19.11.2012-19.11.2012	L 7, 3-5 P 044	
wtl	Di	10:15 - 11:45	04.09.2012-04.12.2012	L 7, 3-5 P 043	Steinke
wtl	Do	10:15 - 11:45	06.09.2012-07.12.2012	L 7, 3-5 P 043	Steinke

Kommentar:

Inhalt: Die Vorlesung behandelt die mathematischen Grundlagen der asymptotischen Ökonometrie. Im ersten Teil (Ia, 6 oder 8 ECTS-Credits, erste 8 Wochen des Semesters) werden Schätz- und Testverfahren in nichtlinearen parametrischen Modellen (z.Bsp. nichtlineare Kleinste Quadrate Methode, Generalisierte Momentenmethode, Maximum Likelihood, Quantilsregression) behandelt.
Im zweiten Teil (Ib, 5 oder 6 ECTS-Credits, letzte 6 Wochen des Semesters) werden dann nicht- und semiparametrische Modelle besprochen, also Modelle, die neben einem endlich dimensionalen Parameter auch unendlich dimensionale Parameter, etwa Funktionen enthalten. Wir diskutieren effiziente Schätzungen des endlich dimensionalen Parameters und Schätzverfahren für den nichtparametrischen Anteil. Ergänzende Behandlungen dieses Teiles der Vorlesung werden in der parallelen mehr angewandt orientierten Vorlesung "Nichtparametrische und Semiparametrische statistische Modelle" von Ingo Steinke angeboten. Mathematische Hilfsmittel im zweiten Teil sind insbesonders Techniken der empirischen Prozesstheorie. Der zweite Teil der Vorlesung dient dem Verständnis neuerer mathematisch orientierter Beiträge zur Ökonometrie.
Literatur: A. van der Vaart (1998). Asymptotic Statistics. Cambridge University Press
Newey and McFadden (1994). Large sample estimation and hypothesis testing. Handbook of Econometrics. Vol. IV
Pagan and Ullah (1999). Nonparametric Econometrics
Li and Racine (2007). Nonparametric Econometrics

Course title: Mathematical Econometrics and Statistics Ia and Ib
Instructor: Dr. Ingo Steinke, Christoph Breunig
Offered: Winter semester 2012/13
Method (hours per week): lecture (4) + tutorial (2)
Course level: Bachelor, Master, PhD
Course language: English
Prerequisites: Statistik I
Examination: tba.
ECTS-Credits: 11 (Bachelor) or 14 (Master, PhD)
Course description: The course discusses the mathematical foundations of asymptotic econometrics. The first part (part Ia = 6 or 8 ECTS-Credits, the first 8 weeks) deals with large sample estimation and hypothesis testing in nonlinear parametric models (e.g. nonlinear least squares, generalized method of moments, maximum likelihood, quantile regression). The second part (part Ib = 5 or 6 ECTS-Credits, the last 6 weeks) covers non- and semiparametric models, i.e. models, that include not only a finite dimensional parameter but also an infinite dimensional parameter, e.g. a function. We discuss efficient estimation of the finite dimensional parameter and estimation methods for the nonparametric part. Supplementary discussion of this part of the course are presented in the parallel more practically oriented course "Non- and semiparametric statistical models" taught by Ingo Steinke. Mathematical tools of the second part include technics from empirical process theory. The second part of the course is in particular helpful for the understanding of recent mathematically oriented contributions to econometrics.
Contact person: Dr. Ingo Steinke, Tel. 181-1940, E-Mail: isteinke@rumms.uni-mannheim.de, Christoph Breunig, Tel. 181-1943, E-Mail: cbreunig@staff.mail.uni-mannheim.de, L 7, 3-5, Zi. 1.44.

E859 Institutional Economics and Economic Policy

Vorlesung		3st.			Grüner, H.
Einzel	Mo	14:00 - 16:15	03.09.2012-03.09.2012	L 7, 3-5 P 043	
wtl	Mo	15:00 - 19:00	10.09.2012-07.12.2012	L 7, 3-5 P 043	

Kommentar:

Course title: Institutional Economics and Economic Policy
Instructor(s): Hans Peter Grüner
Offered: HWS 2012
Method (hours per week): lecture (3)
Course level: PhD Programme
Course language: English
Examination: final exam
ECTS-Credits: 7,5
Course description:
Topics:
• The Role of institutions in economic policymaking/Ordnungspolitik
• Overview of the course
• Game theory: a short introduction
• Mechanism Design

- Basic setup
- The revelation principle in dominant strategies
- The Gibbard Satterthwaite theorem
- Bayesian implementation/the revelation principle

• Quasilinear environments
- VCG mechanisms
- AGV mechanisms
- Participation constraints
- The Myerson Satterthwaite theorem
- Robust possibility theorems
- Auctions
- Optimal mechanisms
- Robust mechanism design

• Preference aggregation
- Theory
- Experimental evidence

• Information aggregation in committees
- Theory
- Experimental evidence

• Financing public goods
- Theory
- Experimental evidence

• Mechanisms for fiscal stability
• Economic policy and credit markets
• Mechanisms for monetary policy

Contact person(s): Prof. Dr. Grüner, Tel. 181-1886, L7, 3-5, room 2-06
E-mail: gruener@uni-mannheim.de

E860 Reading Group Mathematics for Economists

Workshop		2st.		Frölich, M.
Einzel	Di	19:00 - 20:00	04.09.2012-04.09.2012	L 13, 15 014/015

Kommentar:

E860 Reading Group Mathematics for Economists

Frölich/Dzemski/Sarnetzki

Modern Economics relies heavily on mathematical tools. This course offers the opportunity to gain a deeper understanding of the mathematics involved and to learn about new concepts. Each student is expected to pick at least one topic to present in one to two sessions. For the topics suggested below we have compiled reading lists and we will be able to provide some assistance. But you are also free to suggest topics not included in the list below. The intended audience is students from the second year and up who expect to rely on rigorous arguments in their research. The only prerequisite is knowledge of basic mathematics of the kind encountered in the first year and some inclination towards rigorous arguments. We haven chosen topics to appeal to economists with different research interests and to offer a range of mathematical difficulty.

Topics

1) Milgrom-Segal Envelope Theorem in Integral Form (Florian)
   Application: Characterizing an incentive compatible direct mechanism
2) Brouwer's and Kakutani's fixed point theorems (Florian)
   Application: Existence of Nash equilibrium
3) Continuity of Correspondences and Theorem of the Maximum (Florian)
   Application: Demand theory, Bellman Principle of Optimality
4) Complex numbers and Characteristic Functions (Florian)
   Application: Proving a Central Limit Theorem
5) Jordan canonical form (Florian)
   Application: Blanchard-Kahn approach
6) Existence of an invariant measure for Markov chain with finite state space (Andreas)
   Application: Markov perfect games or dynamic Macro model
7) Convex Analysis and Separating Hyperplanes (Andreas)
   Application: one of the examples from chap. H of [ok2007]
8) Abstract conditional expectation (Andreas)
   Application: tba
9) The space C[0,1] (Stone-Weierstrass and Arzelà–Ascoli theorems) (Andreas)
   Application: tba
10) Semicontinuity and existence of solution to an optimization problem (Andreas)
   Application: Show existence for an example where Weierstrass' theorem fails

ECTS credits: 5.0

An organizational meeting will take place September 4th at 7 pm in L9, 7 room 401.

Programming Stata (additional to Advanced Econometrics)				
Vorlesung		2st.		Voget, J.
wtl	Di	17:15 - 18:45	04.09.2012-30.09.2012	L 7, 3-5 257
wtl	Mi	10:15 - 11:45	03.10.2012-07.12.2012	L 7, 3-5 257

Kommentar:

Stata Programmierkurs (Extrakurs zu Advanced Econometrics)

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

Advanced social and economic cognition				
Doktorandenseminar		2st.		Wänke, M.
wtl	Di	09:30 - 11:00	04.09.2012-04.12.2012	Wänke

Kommentar:

Dieses Seminar richtet sich an Doktoranden und Post-Doktoranden aus dem Fachbereich Psychologie.
Teilnahme nur nach persönlicher Anmeldung bei Prof. Dr. Wänke.

ACHTUNG: SEMINAR BEGINNT ERST AM 11.09.

CDSS Workshop (Political Sciences)				
Workshop		2st.		Gschwend, T.
wtl	Mi	12:00 - 13:30	05.09.2012-05.12.2012	

Kommentar:

The goal of this course is to provide support and crucial feedback for second and third year CDSS students on their ongoing dissertation project. In this workshop CDSS students are expected to play two roles. They should provide feedback to their peers as well as present their own work in order to receive feedback.

Computer-based Content Analysis - Text				
Praktikum/Seminar		2st.		Stuckenschmidt, H. / Zirn, C.
wtl	Do	13:45 - 15:15	06.09.2012-06.12.2012	

Kommentar:

First lecture: Thursday 6th, September 2012;
NEW! Room: A5,6 C -107 C (PI-Pool)
Important notes: The course will be taught in *GERMAN LANGUAGE* unless a non-german speaker will show up!

The course introduces methods of automatic, computer-aided analysis of electronic texts as the basis for the quantitative content analysis in social science and humanities. The content of the event is divided into three parts:
1. Typical Applications of automated Content Analysis:
· Content-based Search
· Classification and Categorization
· Information Extraction
· Opinion Mining and Sentiment Analysis
1. Basic Methods:
· Linguistic Preprocessing
· Feature Generation
· Text Similarity
· Clustering and Classification
2. Systems:
· GATE/UIMA
· RapidMiner
In the first part of the course methods and typical applications are presented and systems used for text analysis are presented. In the second part of the semester, participants work in small groups on a given task and present the results in a plenary meeting.

Further information -> http://ki.informatik.uni-mannheim.de/de/lehre/veranstaltungen-fuer-bachelor/computer-based-content-analysis/

Requirements:
Formal:
None

Contents:
Basics of linear algebra and statistics
Ability to use the computer and complex software for solving a given task.

Dissertation Tutorial

Tutorium		2st.		Gautschi, T. / Hillmann, H.
wtl	Do	17:15 - 18:45	06.09.2012-06.12.2012	

Kommentar:

Veranstaltungsort:
Das Dissertation Tutorial Kolloquium findet statt im Parkring 47, 2. OG, Raum 217

Sprechstunde:
bei Prof. Hillmann: Montags von 13:30 - 15:00 Uhr am Lehrstuhl für Wirtschafts- und Organisationssoziologie (Parkring 47, 2. OG., Raum 211).
Nur nach vorheriger Vereinbarung und Anmeldung über das Sekretariat. **Bitte zuvor per E-Mail anmelden!**

Dissertation Tutorial

Tutorium		1st.		Ebbinghaus, B.
wtl	Mo	19:00 - 20:30	03.09.2012-07.12.2012	A 5, 6 Bauteil B B 317

Kommentar:

Inhalt:

Literatur:

Empfohlen für:
Erworben werden kann:
Anmeldung:
Sprechstunde:

Dissertation Tutorial

Tutorium		2st.		Kalter, F. / Kogan, I.
wtl	Di	19:00 - 20:30	04.09.2012-04.12.2012	

Kommentar:

Doctoral theses supervised by Frank Kalter bzw. Irena Kogan will be discussed.

Sprechstunde/Advisory hours:
nach Anmeldung bzw. siehe homepages

Experimental Design, Analysis of Variance, and Linear Modeling: Computer Lab Session

Workshop		2st.		Brandt, M. / Erdfelder, E.
Einzel	Fr	13:30 - 18:00	05.10.2012-05.10.2012	Schloß Ehrenhof Ost EO 162
Einzel	Fr	13:30 - 18:00	26.10.2012-26.10.2012	Schloß Ehrenhof Ost EO 162
Einzel	Sa	09:00 - 18:00	06.10.2012-06.10.2012	Schloß Ehrenhof Ost EO 162
Einzel	Sa	09:00 - 18:00	13.10.2012-13.10.2012	Schloß Ehrenhof Ost EO 162
Einzel	Sa	09:00 - 18:00	27.10.2012-27.10.2012	Schloß Ehrenhof Ost EO 162

Kommentar:

Content:
This course will cover the analysis of experimental and quasi-experimental designs with continuous dependent variables from an applied perspective. Among the topics are:
- Basic concepts of experimental design
- One- and multi-factorial analysis of variance with fixed effects (ANOVA)
- Post-hoc comparisons: to use or not to use?
- Planned comparisons and "tailor-made hypothesis tests"
- Analysis of covariance (ANCOVA) and alternatives
- Random and mixed effects ANOVAs: to use or not to use?
- Repeated-measures ANOVAs and MANOVAs
- Multivariate analysis of variance (MANOVA)
- Statistical power analyses for (M)ANOVAs, ANCOVAs, and planned comparisons
- What to do when the distributional assumptions are not met?

The course "computer lab sessions" will focus on practical applications of these methods using SPSS and the G*Power3 computer

program.

Requirements:

You should have some background knowledge in experimental design and applied statistics as covered, for example, in the first one or two years of psychology studies (see, e.g., Hays, 1994; Myers & Well, 2003)

Computers/Software

You should be familiar with SPSS data handling (i.e., data input, variable and value labels, data transformations, merging and splitting

data files, and the SPSS statistics menu).

In addition, you should familiarize yourself with the G*Power 3 power analysis program (Faul, Erdfelder, Lang & Buchner, 2007).

G*Power 3 is free. The program may be obtained from http://www.psycho.uni-duesseldorf.de/abteilungen/aap/gpower3/

Literature:

Hays, W.L. (1994). Statistics (5th ed.). Fort Worth: Harcourt Brace College Publishers.

Cohen, J., Cohen, P., & West, S. G. (2003) Applied multiple regression/correlation analysis for the behavioral sciences (3rd ed.).

Mahwah, NJ: Lawrence Erlbaum Associates.

Edwards, L. K. (Ed.). (1993). Applied analysis of variance in behavioral science. New York, NY, US: Marcel Dekker, Inc.

Faul, F., Erdfelder, E., Lang, A.-G. & Buchner, A. (2007). G*Power 3: A flexible statistical power analysis program for the social, behavioral,

and biomedical sciences. Behavior Research Methods, 39, 175-191.

Remark: The G*Power 3 program (both Windows XP/Vista and Mac OS 10.4) can be obtained free of charge at http://www.psycho.uni-duesseldorf.de/abteilungen/aap/gpower3/

Myers, J. L. & Well, A. D. (2003). Research design and statistical analysis (2nd ed.). Mahwah, NJ: Lawrence Erlbaum Associates.

Keppel, G. & Wickens, T. D. (2004). Design and analysis. A researcher's handbook (4th ed.). Upper Saddle River, NJ: Pearson Education International.

Recommended to:

Open for CDSS and other GESS students

You can acquire:

Confirmation of participation.

Application:

If you are interested in taking this course, please send an email to brandt@psychologie.uni-mannheim.de including your student number. Presence at the first lecture is compulsory.

Open office hours:

Prof. Dr. Erdfelder: Thursday, 10:15 a.m. - 11:45 a.m.

Dr. Brandt: Wednesday, 11:00 a.m. - 12:00 a.m.

Game Theory

Vorlesung			2st.		Bräuninger, T.
wtl	Mo	10:15 - 11:45	03.09.2012-03.12.2012	A 5, 6 Bauteil B B 317	

Kommentar:

Content:

Game theory and other formal modelling techniques are powerful methodological tools that are widely employed in political science and the social sciences, in general. The associated mathematics and notation can, nevertheless, be bewildering and frustrating to the newcomer. This course exposes students to the mechanics of a variety of formal models used in political sciences, showing them the underlying logic of these models, as well as the surrounding notation and mathematics. The overall aim of the course is to put students in a position where they can more effectively read literature that employs game theoretical modelling, and actually make use of formal modelling techniques in their own work.

Literatur:

• McCarty, Nolan/Adam Meirowitz, 2007, Political Game Theory. Cambridge: Cambridge University Press.

Recommended for: CDSS students and M.A. students in Political Science.

Registration: via student portal or in the first section of the lecture.

Office hours: Wednesday, 10.45 - 11.45 a.m. in B302

Mathematics for Social Scientists (CDSS)

Blockvorlesung			2st.		Stoffel, M.
Einzel	Mo	08:30 - 10:00	08.10.2012-08.10.2012	A 5, 6 Bauteil B B 318	
Einzel	Di	09:00 - 16:30	28.08.2012-28.08.2012	A 5, 6 Bauteil B B 317	
Einzel	Di	17:00 - 20:00	04.09.2012-04.09.2012	A 5, 6 Bauteil B B 143	
Einzel	Do	09:00 - 16:30	30.08.2012-30.08.2012	A 5, 6 Bauteil B B 317	
Einzel	Do	17:00 - 20:00	06.09.2012-06.09.2012	A 5, 6 Bauteil B B 318	
Einzel	Sa	09:00 - 16:30	01.09.2012-01.09.2012	A 5, 6 Bauteil B B 317	

Kommentar:

Motivation
In recent decades, applications of statistics and formal modeling 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 knowledge 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 in Mannheim. It is therefore recommended to take the course at the beginning of your Ph.D.
Syllabus
Recommended reference
Most of the topics discussed during 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/HigherEducation/Booksby/Sydsaeteretal/). It is therefore recommended to use this book.
• Knut Sydsaeter and Peter Hammond. 2008. Essential Mathematics for Economic Analysis. 3rd edition. Harlow: Prentice Hall.

Supplementary/alternative 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.

Advanced 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.

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

• Knut Sydsaeter, Peter Hammond, Atle Seierstad, and Arne Strøm. 2008. Further Mathematics for Economic Analysis. 2nd edition. Harlow: Prentice Hall.

• Angel de la Fuente. 2000. Mathematical Methods and Models for Economists. Cambridge: Cambridge University Press.

A more detailed syllabus will be sent to participants in advance. If there are any questions remaining, do not hesitate to contact me (Michael.Stoffel@mzes.uni-mannheim.de).
Audience: Doctoral students at the CDSS.

Online Surveys: Methodological Considerations

Kurs		2st.		Blom, A.
Einzel	Fr	09:30 - 15:30	19.10.2012-19.10.2012	Blom
Einzel	Fr	09:30 - 15:30	09.11.2012-09.11.2012	
Einzel	Fr	09:30 - 15:30	23.11.2012-23.11.2012	

Kommentar:

Online surveys are a growing means of micro-level data collection. They offer many advantages, such as timeliness and low costs. Yet, they may also bear problems of representativeness. This course will discuss the blisses and pitfalls of online surveys from a survey methodological perspective. Topics covered include the recruiting process (sampling, coverage, unit nonresponse), as well as the response process (designing good questions, visualization). The course will look into the literature of online survey methods, but also compare the methods used in projects like the German Internet Panel (GIP) to those in commercial online panels. The goal of this course is to increase students awareness of where their data come from and what they need to consider when analyzing them. Students are expected to actively participate in the seminar and invited to discuss their data and research.
PhD only.
Room: L 13, 15-17, room 016/017

Research Design

Vorlesung		2st.		Carey, S.
wtl	Mi	08:30 - 10:00	05.09.2012-05.12.2012	A 5, 6 Bauteil B B 244

Kommentar:

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

Literature:

King, Gary; Keohane, Robert Owen; Verba, Sidney. 1994. Designing Social Inquiry : Scientific Inference in Qualitative Research. Princeton, NJ: Princeton University Press

Henry E. Brady and David Collier (Hrsg). 2004: Rethinking social inquiry: diverse tolls, shared standards. Lanham [u.a.]: Rowman& Littlefield

Thomas Gschwend, Frank Schimmelfennig (Hrsg). 2007: Research Design in Political Science: How to practice what they preach? Houndmills: Palgrave MacMillan.

Kellstedt, Paul and Guy Whitten. 2009: The Fundamentals of Political Research, Cambridge: Cambridge University Press.

Recommended for:
CDSS students
Students of M.A. Political Science

Office Hours:
Wednesday 10:00 - 11:00

Veranstaltung gehört zu:

Titel der Veranstaltung	Veranstaltungsart	Lehrperson	SWS	ECTS
Tutorium: Tutorium 1 Datenerhebung (Hayaan Nur)	Tutorium	N.	2	0
Tutorium: Tutorium 2 Datenerhebung (Niklas Laabs)	Tutorium	N.	2	0
Tutorium: Tutorium 3 Datenerhebung (Hayaan Nur)	Tutorium	N.	2	0
Tutorium: Tutorium 4 Datenerhebung (K-P Becker)	Tutorium	N.	2	0

Research in Cognitive Psychology

Kolloquium		2st.		Erdfelder, E.
wtl	Mo	15:30 - 17:00	03.09.2012-03.12.2012	Schloß Ehrenhof Ost EO 259
Einzel	Sa	08:00 - 18:30	24.11.2012-24.11.2012	
Einzel	Sa	08:00 - 18:30	08.12.2012-08.12.2012	

Kommentar:

Content:
Research projects in cognitive psychology and neuropsychology are planned, conducted, analyzed, and discussed.

Literature:
References will be given during the course.

Recommended to:
For CDSS students in the psychology program only!

You can acquire:
Confirmation of participation.

Application:
If you are interested in taking this course, please come to the first meeting.
In addition, application via Studierendenportal is necessary to have access to the course material provided in ILIAS.

Open office hours:
Prof. Dr. Erdfelder: Thursday, 10.15h - 11.45h.

Research in Social Cognition

Graduiertenkolleg		2st.		Stahlberg, D.
wtl	Mo	13:45 - 15:15	03.09.2012-03.12.2012	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 303

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: registration@gess.uni-mannheim.de
Assessment type: By arrangement

Literature: Will be announced in class

Selected Topics in Comparative Politics: Political Talk and Democratic Citizenship

Forschungsseminar		4st.		Schmitt-Beck, R.
wtl	Di	10:15 - 13:30	04.09.2012-07.12.2012	

Kommentar:

Comments:

At least occasionally almost all of us talk about political matters with other people. This is so self-evident that political science most of the time did not pay particular attention to this phenomenon. However, spurred by the "deliberative turn" of democratic theory and the related interest in models of a "talk-centric democracy" political science has in recent years discovered citizens' everyday political discussion as an important topic of study. Numerous analyses have meanwhile inquired into the backgrounds and consequences of conversations about politics. What kinds of people talk in which ways to whom about politics, and what are the resulting consequences for democratic politics? That is the basic question around which such studies circulate. More specific questions dealt with in the recent literature include the following: Is political talk exposing citizens to different opinions or is it rather encapsulating them in homogeneous social groups? Does it lead to conformity or does it enhance people's tolerance for other opinions? Does it increase or decrease people's capacity to deal with the complexities of modern political life? Does it enhance or depress voters' likelihood to take part in elections and other forms of political participation?

With a focus on ordinary citizens' everyday political conversations, its backgrounds and consequences this seminar aims at developing and training analytical capacities for the (individual-level) analysis of political attitudes and behavior based on survey data. The first part of the seminar will be devoted to developing research questions based on the literature on political discussion in democratic societies which are then to be explored empirically during the remainder of the seminar. Data sets for the analysis will be provided or can be chosen by participants.

Literature:

Huckfeldt, Robert, 2007: Information, Persuasion, and Political Communication Networks, in: Dalton, Russell J., and Hans-Dieter Klingemann (eds.), The Oxford Handbook of Political Behavior, Oxford: Oxford University Press, pp. 100-122.

McClurg, Scott D., 2006: The Electoral Relevance of Political Talk: Examining Disagreement and Expertise Effects in Social Networks on Political Participation, in: American Journal of Political Science 50, pp. 737-754.

Mutz, Diana C., 2006: Hearing the Other Side. Deliberative versus Participatory Democracy, Cambridge: Cambridge University Press.

Schmitt-Beck, Rüdiger. 2008: Interpersonal Communication, in: Christina Holtz-Bacha, and Lynda Lee Kaid (eds.). Encyclopedia of Political Communication, Los Angeles: Sage, pp. 341-350.

Sokhey, Anand E., and Paul A. Djupe: Interpersonal Networks and Democratic Politics, in: PS - Political Science and Politics 44, 55-59.

Wolf, Michael R., Laura Morales, and Ken'ichi Ikeda (eds.), 2010: Political Discussion in Modern Democracies. A comparative perspective, London/New York: Routledge.

Zuckerman, Alan (ed.), 2005: The Social Logic of Politics. Personal Networks as Contexts for Political Behavior, Philadelphia: Temple University Press.

Recommended for:

Students of Master Political Science, third semester

Application:

Via Studierendenportal from 18 June to 19 August 2012.

Consultation hour:

See homepage of Prof. Schmitt-Beck (http://www2.sowi.uni-mannheim.de/lspol1/index.php)

Tutorial Game Theory

Tutorium		2st.			Stoffel, M.
wtl	Di	15:30 - 17:00	04.09.2012-04.12.2012	A 5, 6 Bauteil B B 318	

Kommentar:

Game theory and other formal modelling techniques are powerful methodological tools that are widely employed in political science and the social sciences, in general. The associated mathematics and notation can, nevertheless, be bewildering and frustrating to the newcomer. This course exposes students to the mechanics of a variety of formal models used in political sciences, showing them the underlying logic of these models, as well as the surrounding notation and mathematics. The overall aim of the course is to put students in a position where they can more effectively read literature that employs game theoretical modelling, and actually make use of formal modelling techniques in their own work.