Graduate School of Economic & Social Sciences (GESS)

Center for Doctoral Studies in Business (CDSB)

ACC 902 Normative Accounting Research

Doktorandenseminar					Brauchle, T. / Dänzer, K. / Wüstemann, J.
Einzel	Di	15:30 - 18:45	19.02.2013-19.02.2013	Schloß Ostflügel O 251-53	
wtl	Di	15:30 - 18:45	19.03.2013-26.03.2013	Schloß Ostflügel O 251-53	
wtl	Di	15:30 - 18:45	09.04.2013-16.04.2013	Schloß Ostflügel O 251-53	
Einzel	Di	15:30 - 18:45	23.04.2013-23.04.2013	Schloß Ostflügel O 226/28	
wtl	Di	15:30 - 18:45	30.04.2013-28.05.2013	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

ACC 903 Empirical Accounting Research

Doktorandenseminar		2st.			Daske, H.
wtl	Di	11:45 - 15:00	19.02.2013-19.02.2013	Schloß Ostflügel O 251-53	
wtl	Di	11:45 - 15:45	26.02.2013-12.03.2013	Schloß Ostflügel O 251-53	
wtl	Di	11:45 - 15:00	09.04.2013-16.04.2013	Schloß Ostflügel O 251-53	
Einzel	Di	11:45 - 15:30	23.04.2013-23.04.2013	Schloß Ostflügel O 145	
Einzel	Do	11:45 - 15:15	21.03.2013-21.03.2013	Schloß Ostflügel O 251-53	
Einzel	Do	10:00 - 13:00	13.06.2013-13.06.2013	Schloss Schneckenhof Ost SO 133	

ACC 915 Current Topics in Information Economics and Accounting

Blockvorlesung		2st.			Ebert, M. / Stecher, J.
Einzel	Mo	10:15 - 13:30	03.06.2013-03.06.2013	Schloss Schneckenhof Ost SO 133	
Einzel	Di	08:30 - 10:00	21.05.2013-21.05.2013	Schloss Schneckenhof Ost SO 318	
Einzel	Mi	08:30 - 10:00	22.05.2013-22.05.2013	Schloss Schneckenhof Ost SO 133	
Einzel	Mi	13:45 - 15:15	22.05.2013-22.05.2013	Schloss Schneckenhof Ost SO 115	
Einzel	Fr	10:15 - 11:45	24.05.2013-24.05.2013	Schloss Schneckenhof Ost SO 133	
Einzel	Fr	10:15 - 13:30	31.05.2013-31.05.2013	Schloss Schneckenhof Ost SO 133	

Kommentar:

tba

ACC/TAX911 Brown-Bag Seminar Empirical Accounting & Tax

Doktorandenseminar		2st.			Daske, H. / Voget, J.
wtl	Mi	13:45 - 15:15	13.02.2013-29.05.2013	Schloss Schneckenhof Nord SN 163	
wtl	Mi	15:30 - 17:00	13.02.2013-29.05.2013	Schloß Ostflügel O 148	
Einzel	Mi	16:00 - 17:45	22.05.2013-22.05.2013	Schloss Schneckenhof Ost SO 115	

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.

Analytical Research in Accounting

Doktorandenseminar					Simons, D.
wtl	Mo	13:45 - 15:15	11.02.2013-27.05.2013	Schloß Ostflügel O 131	
Einzel	Mo	12:00 - 13:30	13.05.2013-13.05.2013	Schloß Ostflügel O 133	
Einzel	Mo	10:15 - 13:30	27.05.2013-27.05.2013	Schloß Ostflügel O 133	

Kommentar:

Nähere Angaben werden im Kurs bekannt gegeben

Fin 802 Continuous-Time Finance

Kurs   Koziol, C.

Einzel	Do	10:15 - 19:00	21.02.2013-21.02.2013	L 9, 1-2 009
Einzel	Do	10:15 - 19:00	07.03.2013-07.03.2013	L 9, 1-2 009
Einzel	Do	10:15 - 19:00	11.04.2013-11.04.2013	L 9, 1-2 009
Einzel	Do	14:00 - 16:00	25.04.2013-25.04.2013	L 9, 1-2 009

FIN 803 Corporate Finance

Doktorandenseminar   3st.   Maug, E.

Einzel	Fr	08:00 - 19:00	19.04.2013-19.04.2013	L 9, 1-2 409
Einzel	Fr	08:00 - 19:00	03.05.2013-03.05.2013	L 9, 1-2 409

Kommentar:

The course will be taught by Prof. José-Miguel Gaspar
Dates tba:
Location: tba
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, 8th edition, McGraw Hill 2006; Grinblatt and Titman, Financial Markets and Corporate Strategy, 2nd 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. 532-533Handley, 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 methodlogies 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 some-times 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 un-derperformance; 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 un-derpricing. 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 pu-nished by capital markets by a "conglomerate discount", whereby the conglomeate 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 conglomera-te 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 introducti-on into Stein's (1997) paper to talk about the potential advantages of internal capital markets. We will then discuss the empiri-cal 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 901 Behavioral Finance

Seminar		2st.			Weber, M.

Einzel	Di	13:45 - 14:45	05.03.2013-05.03.2013	L 5, 2 107

Kommentar:

Time: Di. 13.45 Uhr in L 5, 2, R. 107
Start date: Tuesday March 3rd, 2013 in L 5, 2, room 107 (attendance mandatory)
For further information please go to the course webpage:
http://weber.bwl.uni-mannheim.de/de/lehre/doctoral_studies_phd/fin_901_behavioral_finance/

FIN 913 Advanced Quantitative Risk Management

Vorlesung		3st.			Albrecht, P. / Huggenberger, M.

wtl	Do	13:45 - 16:00	14.02.2013-31.05.2013	Schloß Ostflügel O 326/28

Kommentar:

Ph.D. kick-off session: Tuesday, February 12, 13 p.m., Room O 328
Further information: http://gess.uni-mannheim.de/CDSB/

FIN 915 Empirical Asset Pricing

Doktorandenseminar		3st.		Maug, E.

Einzel	Mi	08:00 - 19:00	06.02.2013-06.02.2013	
Einzel	Do	08:00 - 19:00	07.02.2013-07.02.2013	

Kommentar:

The course will be taught by Prof. Dr. Joachim Grammig
Dates: 30.01., 31.01., 06.02. and 07.02.2013
Location: L9, 7, Raum 308
Course description/ Syllabus
1 Theoretical background, stochastic discount factors and GMM estimation
2 Recent empirical asset pricing models
3 Scaled returns, managed portfolios and scaled factors:
The use of instruments in empirical asset pricing
4 Linear factor models and the basic pricing equation
(SDF and expected return beta representations)
5 Regression-based tests of asset pricing models (Time series and cross
sectional regressions, Fama-McBeth)
5 A Relationship of GMM and Regression-based tests
of asset pricing models
6 Asymptotic theory of empirical asset pricing
Assessment type
tba
Prerequisites
tba
Literature
tba

IS 802 Simulation

Vorlesung		2st.			Schader, M.

wtl	Di	10:15 - 11:45	19.02.2013-31.05.2013	L 15, 1-6 (Hochhaus) 714-715

Kommentar:

Syllabus/Content

- Elements of Probability
- Random Numbers
- Generating Discrete Random Variables
- Generating ContinuousRandom Variables
- The Discrete Event Simulation Approach
- Statistical Analysis of Simulated Data

In this course, we develop the mathematical methods that are needed for the building of simulation models. At the beginning, generation of random numbers following a given distribution hypothesis is in the center. Thereupon, simple application scenarios are discussed and self-implemented in computer programs. Finally, the quality of simulation results is analyzed.
Literature
- Sheldon M. Ross: Simulation (5th ed.), Elsevier, 2013.

- James E. Gentle: Random Number Generation and Monte Carlo Methods (2nd ed.), Springer-Verlag, 2003.
- Paul Bratley, Bennet L. Fox, Linus E. Schrage: A Guide to Simulation (2nd ed.), Springer-Verlag, 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.

A note to CDSB Students: Software or docs you'll need to have available:
R (v 2.15.2 or higher) available at http://www.r-project.org
Previous Experience: Mathematics, Statistics, Java
Please, register your participation at Ms. Hey (hey@wifo.uni-mannheim.de) until 11 th february 2013.

IS 911 Context-Aware Computing

Vorlesung	2st.	Becker, C.

wtl	Do	10:15 - 11:45	14.02.2013-30.05.2013

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.

The lessons take place at L15, 1-6, room 719.

MAN 803 Applied Econometrics in Management Research

Doktorandenseminar	2st.	Biemann, T.

Einzel	Mi	08:00 - 18:00	15.05.2013-15.05.2013	Schloß Ostflügel O 226/28
Einzel	Do	08:00 - 18:00	16.05.2013-16.05.2013	Schloß Ostflügel O 226/28
Einzel	Fr	08:00 - 18:00	17.05.2013-17.05.2013	Schloß Ostflügel O 226/28

Kommentar:

Aim of module:
This course transmits knowledge about econometric methods and their application in empirical entrepreneurship and management research. Students will be able to understand and apply quantitative
methods for analyzing various entrepreneurship and management related research questions, such as
entry determinants of entrepreneurship, firm performance, organizational change, human resource
management and strategic management.
Students will be introduced to the theory and the application of econometric methods (such as advanced
regression analyses, structural equation models, and hierarchical linear models) in management
and entrepreneurship research. The application will be demonstrated with practical examples
and exercises using general purpose software packages such as SPSS, as well as more specialized
programs such as AMOS.
Assessment form:
Students are expected to apply the acquired methical knowledge by demonstrating their ability to
analyze an empirical research question. They have to pass the end-term exam.
This module is a core course for the PhD students in the Center for Doctoral Studies in Business
(CDSB) as well as master students in the Business Research Course Program at the University of
Mannheim.
Learning outcomes:
Learning outcomes:
By the end of the module students will: gain an overview of various quantitative methods, such as
1) Regression models (generalized linear model)
2) Factor analysis
3) Full structural equation models
4) Hierarchical linear models
5) Panel and growth curve models

· and their application in the field of management and entrepreneurship research by using different software packages such as PASW 17, AMOS and SYSTAT 10.

· master several challenging new themes in the area of entrepreneurship research.

Prerequisites:

Formal: none

Recommended: Basics of Econometrics for M.Sc.

Courses Hours per week Self-study ECTS

Lecture and exercise class 2 14 8

ECTS in total 8

Form of assessment end-term exam

Lecturer/Person in charge Professor Torsten Biemann

Duration of module 1 Semester

Offering FSS

Language Englisch

Range of application Mannheim Master in Management, CDSB Management

Class Meetings

The Course takes place from May, 15th to May, 17th 2013, Room: O 226, Schloss

Wed 9.30 to 5 p.m.

Thu   9.30 to 5 p.m.

Fri   9.30 to 5 p.m.

Registration

• PhD-Candidates of the CDSB Program should register via "Studierendenportal".

• PhD-Candidates who are not part of the CDSB-Programme should send an email to biemann@bwl.uni-mannheim.de (If possible indicate your "Matrikelnummer")

MAN 902 Advanced Organization Theories

Doktorandenseminar   4st.   Lichtenthaler, U.

Einzel	Mi	15:30 - 19:00	20.02.2013-20.02.2013	Schloß Ostflügel O048-050
Einzel	Mi	08:30 - 17:00	17.04.2013-17.04.2013	Schloß Ostflügel O048-050
Einzel	Mi	13:00 - 19:00	17.04.2013-17.04.2013	
Einzel	Do	08:30 - 17:00	18.04.2013-18.04.2013	Schloß Ostflügel O048-050

Kommentar:

Lerninhalte:

Neben einem kurzen Überblick über wichtige Organisationstheorien behandelt dieses Seminar ausgewählte Organisationstheorien in einem interaktiven Ansatz. Hierbei werden die Grundannahmen der Theorien, ihre Entstehung, Kernbeiträge, Anwendungen sowie mögliche künftige Entwicklungspfade kritisch diskutiert.

Lern- und Qualifikationsziele:

Die Studenten erwerben fundierte und detaillierte Kenntnisse über relevante Organisationstheorien und setzen sich mit diesen kritisch auseinander. Dabei wird besonderer Wert auf die Anwendung und die Weiterentwicklung der Theorien vor dem Hintergrund der jeweiligen Forschungsfelder gelegt. Hierdurch sollen sich direkte Bezüge zu den Forschungsprojekten der Teilnehmer ergeben. Auf dieser Basis werden zusätzlich wichtige Anforderungen an die Durchführung und Veröffentlichung theoriegeleiteter Forschungsprojekte im Bereich Organisation und Management diskutiert.

Weitere Informationen finden Sie auf der Webseite des Lehrstuhls.

MKT 802 Marketing Theories

Vorlesung und Übung   4st.   Kuester, S. / Rauch, A.

Einzel	Di	09:00 - 10:00	23.04.2013-23.04.2013	L 9, 1-2 009
Einzel	Di	09:00 - 10:00	07.05.2013-07.05.2013	L 9, 1-2 009
Einzel	Di	09:00 - 15:00	14.05.2013-14.05.2013	L 9, 1-2 210
Einzel	Di	09:00 - 15:00	21.05.2013-21.05.2013	Schloß Ostflügel O 145
Einzel	Di	09:00 - 15:00	28.05.2013-28.05.2013	L 9, 1-2 210
Einzel	Di	09:00 - 15:00	04.06.2013-04.06.2013	Schloss Schneckenhof Ost SO 133

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   Prigge, J.

Einzel	Mo	15:00 - 18:00	06.05.2013-06.05.2013
Einzel	Mo	09:00 - 12:00	13.05.2013-13.05.2013
Einzel	Di	09:00 - 12:00	14.05.2013-14.05.2013
Einzel	Mi	09:00 - 12:00	08.05.2013-08.05.2013
Einzel	Do	09:00 - 12:00	16.05.2013-16.05.2013
Einzel	Fr	09:00 - 12:00	17.05.2013-17.05.2013

Kommentar:

This course is a CDSB core course and is also open to doctoral students not enrolled in the CDSB program.
The course will be taught by Prof. Dr. Wayne Hoyer, University of Austin, TX, USA.
Please register online for this course on the CDSB-website by the due date: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   Homburg, C. / Prigge, J.

Einzel	Di	14:00 - 16:00	12.03.2013-12.03.2013
Einzel	Mi	09:00 - 12:00	17.04.2013-17.04.2013
Einzel	Do	09:00 - 12:00	11.04.2013-11.04.2013
Einzel	Do	09:00 - 12:00	18.04.2013-18.04.2013

Kommentar:

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

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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
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.

Contact Person: Dr. Jana-Kristin Prigge

Kick-Off :
March 12, 2013, 14.00h - 16.00h
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:
April 11, April 17 & 18, 2013, 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 wih 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	10:00 - 14:00	15.02.2013-31.05.2013	L 9, 1-2 009	

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/IS910 Operations & Information Systems Research Seminar

Seminar					Becker, C.
wtl	Mi	12:00 - 13:30	13.02.2013-29.05.2013	Schloß Ostflügel O 131	

TAX 801 Business Taxation - Tax Law and Tax Planning

Vorlesung		2st.			Schreiber, U.
Einzel	Fr	13:45 - 17:00	22.02.2013-22.02.2013	Schloß Ostflügel O 251-53	
Einzel	Fr	13:45 - 17:00	22.03.2013-22.03.2013	Schloß Ostflügel O 251-53	
Einzel	Fr	13:45 - 17:00	12.04.2013-12.04.2013	Schloß Ostflügel O 251-53	
Einzel	Fr	13:45 - 17:00	19.04.2013-19.04.2013	Schloß Ostflügel O 251-53	
Einzel	Fr	13:45 - 17:00	03.05.2013-03.05.2013	Schloß Ostflügel O 251-53	
Einzel	Fr	13:45 - 17:00	17.05.2013-17.05.2013	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).

TAX 912 European Tax Law (CDSB - Doktorandenstudium)

Vorlesung		2st.			Fetzer, T.
Einzel	Mo	10:15 - 11:45	15.04.2013-15.04.2013	Schloß Ostflügel O 226/28	
Einzel	Mo	10:15 - 11:45	22.04.2013-22.04.2013	Schloß Ostflügel O 226/28	
wtl	Di	08:30 - 10:00	12.02.2013-28.05.2013	Schloß Ostflügel O 251-53	

Kommentar:

Course description:
This course considers in depth European tax law by analyzing the fundamental freedoms in context with taxation and by discussing European Court decisions and pending cases in context with the fundamental freedoms and direct taxation.
The course is recommended to those students who are interested in European tax law, court decisions and its impact on national taxation.
Assessment type:
Written assignment, presentation and oral discussion
Prerequisites:
Basic knowledge of national and international tax law
Literature:
Readings will be announced during the course (see Seminar documents)
Please register at Prof. Spengel's office
Syllabus:

TAX 915 Topics in International Taxation

Vorlesung		2st.			Spengel, C. / Voget, J.
wtl	Di	15:30 - 17:00	12.02.2013-28.05.2013	Schloss Schneckenhof Ost SO 133	

Kommentar:

This course delineates the research frontier in International Taxation. Key results of existing research and remaining open questions will be discussed. Following topics may be covered:
• Taxation and the Location of Research & Development
• Tax Complexity/ Costs of Compliance
• Profit Shifting
• Capital Structure
• Tax Accounting
• The Effect of Taxes under Uncertainty
• Taxation of the Financial Sector
• Tax Neutrality
• Measures of Tax Rates

The focus of the course can be adjusted to special needs of the participants.

Center for Doctoral Studies in Economics (CDSE)

ACC 915 Current Topics in Information Economics and Accounting

Blockvorlesung			2st.		Ebert, M. / Stecher, J.
Einzel	Mo	10:15 - 13:30	03.06.2013-03.06.2013	Schloss Schneckenhof Ost SO 133	
Einzel	Di	08:30 - 10:00	21.05.2013-21.05.2013	Schloss Schneckenhof Ost SO 318	
Einzel	Mi	08:30 - 10:00	22.05.2013-22.05.2013	Schloss Schneckenhof Ost SO 133	
Einzel	Mi	13:45 - 15:15	22.05.2013-22.05.2013	Schloss Schneckenhof Ost SO 115	
Einzel	Fr	10:15 - 11:45	24.05.2013-24.05.2013	Schloss Schneckenhof Ost SO 133	
Einzel	Fr	10:15 - 13:30	31.05.2013-31.05.2013	Schloss Schneckenhof Ost SO 133	

Kommentar:

tba

E800 CDSE Seminar

Seminar			2st.		Weber, A.
wtl	Di	15:30 - 17:00	12.02.2013-28.05.2013	L 7, 3-5 S 031	

Kommentar:

Course title: CDSE Seminar
Instructor: Prof. A. Weber
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
ECTS credits: 3 (only for PhD students in semester 3 - 6)

E801 Advanced Microeconomics II

Vorlesung und Übung			3st.		Engelmann, D. / Honryo, T. / Penczynski, S.
wtl	Mo	08:30 - 11:45	11.02.2013-29.03.2013	L 7, 3-5 001	
Einzel	Mi	12:00 - 13:30	13.02.2013-13.02.2013	L 7, 3-5 P 044	
wtl	Mi	15:30 - 17:00	13.02.2013-29.03.2013	L 7, 3-5 P 044	

Kommentar:

Module number and title: E801 Advanced Microeconomics II
Form and applicability of the module: Core course for Master in Economic Research and PhD program
Duration of the Module: Half a semester
ECTS-Credits: 5
Teaching method: Lecture (2) + tutorial (1)
Workload: 150 working hours, containing 31.5 hours class time and 118.5 hours independent study time and preparation for the exam.
Cycle of offer: each spring semester
Expected number of students in class: 20
Course language: English
Prerequisites: E700-E703
Goals and Contents of the module: The module consists of two parts. The first part (Honryo) covers the theory of general equilibrium. The goal is to introduce the basic concepts and tools in the field and to facilitate your transition from undergraduate study to your own research. The second part (Engelmann/Penczynski) covers essential topics of behavioral and experimental economics, such as prospect theory, time inconsistency, social preference, bounded rationality, strategic thinking.
Literature: Mas-Colell, Whinston and Green: Microeconomic Theory. Oxford UP 1995
Expected Competences acquired after completion of the module: After the first part, students should be familiar with the basic properties of general equilibrium models, and are able to understand research papers written in the field. After the second part, students will be able to describe some of the most important theories and experimental results of the field of behavioral economics and apply these concepts to new situations of economic relevance. They can re-consider canonical models from a behavioral perspective
Requirements for the assignment of ECTS-Credits and Grades: Final examination (135 min), solutions to problem sets, and participation in exercise sessions.
Responsible teacher of the module: Professor Dr. Dirk Engelmann;
Additional teachers: Professor Takakazu Honryo; Prof. Stefan Penczynski

E802 Advanced Macroeconomics II

Vorlesung und Übung			2st.		Adam, K.
wtl	Mo	13:45 - 15:15	18.02.2013-29.03.2013	L 7, 3-5 S 031	
wtl	Mi	10:15 - 11:45	13.02.2013-29.03.2013	L 7, 3-5 P 044	
wtl	Mi	13:45 - 15:15	13.02.2013-29.03.2013	L 7, 3-5 P 044	
Einzel	Mi	13:45 - 15:15	22.05.2013-22.05.2013	A 5, 6 Bauteil C C 013	

Kommentar:

Module number and title: E802 Advanced Macroeconomics II
Form and applicability of the module: Core course for Master in Economic Research and PhD program
Duration of the Module: Half a semester   **Cycle of offer:** each spring semester
ECTS-Credits: 5
Teaching method: Lecture (2) + tutorial (1)
Workload: 150 working hours, containing 31.5 hours class time and 118.5 hours independent study time and preparation for the exam.

Expected number of students in class: 20   **Course language:** English
Prerequisites: E700-E703
Goals and Contents of the module: 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.
Requirements for the assignment of ECTS-Credits and Grades: Final examination (135 min), solutions to problem sets, and participation in exercise sessions.
Responsible teacher of the module: Professor Dr. Klaus Adam;
Additional teachers: Johannes Beutel (exercise session)

E803 Advanced Econometrics II

Vorlesung und Übung			3st.		Leucht, A. / Sarnetzki, F.
wtl	Di	13:45 - 15:15	12.02.2013-25.03.2013	L 9, 1-2 003	
wtl	Do	12:00 - 13:30	14.02.2013-28.03.2013	L 7, 3-5 P 044	
wtl	Do	13:45 - 15:15	14.02.2013-28.03.2013	L 7, 3-5 P 044	
Einzel	Do	15:30 - 17:00	21.03.2013-21.03.2013	L 7, 3-5 P 044	
Einzel	Do	13:45 - 15:15	04.04.2013-04.04.2013	L 7, 3-5 S 031	

Kommentar:

Course title: E806 Advanced Econometrics II
Instructors: Prof. Dr. Anne Leucht
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 econometrictheory. 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 trainingin the use of mathematical arguments to get asymptotic statements of asymptotical econometrics. Contact persons:
Prof.Dr. Anne Leucht, Tel. 181-1258, E-Mail: aleucht@mail.uni-mannheim.de, L 7, 3-5, Zi. 1.32.

E804 Advanced Microeconomics III

Vorlesung und Übung			3st.		Tröger, T.
wtl	Mo	08:30 - 10:00	11.02.2013-27.05.2013	L 9, 1-2 009	
wtl	Di	12:00 - 13:30	16.04.2013-28.05.2013	L 7, 3-5 P 044	
wtl	Do	08:30 - 10:00	18.04.2013-30.05.2013	L 7, 3-5 P 044	
wtl	Fr	08:30 - 10:00	08.03.2013-24.05.2013	L 9, 1-2 003	

Kommentar:

Übung - Dienstag, 12-12:45 h, Vorlesung - Donnerstag 08:30-10:00 h in P 044 oder 031, oder 001 in L9, 1.

Course titel: Advanced Microeconomics III
Instructor: Prof. Dr. Thomas Tröger, Vincent Meisner (TA)
Offered: spring semester
Method (hours per week): lecture (2) + tutorial (1)
Course level: Ph. D.
Course language: Englisch
Prerequisites: E700, E701, E702, E703, E801
Examination: written exam (135 min)
Course schedule: Thursday 08:30-10:00 h, room tba.
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	22.04.2013-31.05.2013	L 9, 1-2 009	
wtl	Di	10:15 - 11:45	16.04.2013-28.05.2013	L 7, 3-5 P 044	
wtl	Mi	10:15 - 11:45	17.04.2013-29.05.2013	L 7, 3-5 P 043	

Kommentar:

Method (hours per week): lecture (4) + excercise (2)
Course level: PhD
Course language: English
Prerequisites: E700, E701, E702, E703, E802
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. / Leucht, A. / Dzemski, A.
Einzel	Mo	15:30 - 17:00	06.05.2013-06.05.2013	L 9, 1-2 004	
wtl	Di	13:45 - 15:15	02.04.2013-28.05.2013	L 9, 1-2 003	
Einzel	Mi	13:45 - 15:15	08.05.2013-08.05.2013	L 9, 1-2 001	
Einzel	Mi	12:00 - 13:30	22.05.2013-22.05.2013	L 9, 1-2 004	
wtl	Do	12:00 - 13:30	04.04.2013-30.05.2013	L 7, 3-5 P 044	
wtl	Do	13:45 - 15:15	04.04.2013-30.05.2013	L 7, 3-5 P 044	

Kommentar:

Für die Raumbuchung bitte beachten:
Advanced Econometrics II findet in den ersten 7 Wochen statt, Advanced Econometrics III in den darauffolgenden Wochen.

Course title: E806 Advanced Econometrics III
Offered: spring term 2013
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), E801 (Advanced Microeconomics II), E802 (Advanced Macroeconomics II), 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, E-Mail: froelich(at)uni-mannheim.de, L 7, 3-5, Zi. 1.14.
Prof. Dr. Anne Leucht, Tel. 181-1258, E-Mail: aleucht(at)mail.uni-mannheim.de, L 7, 3-5, Zi. 1.32.

E817 Econometrics of Financial Markets

Vorlesung und Übung			4st.		Pigorsch, U.
Einzel	Mo	13:45 - 15:15	17.06.2013-17.06.2013	L 7, 3-5 P 043	
wtl	Di	08:30 - 10:00	12.02.2013-28.05.2013	L 7, 3-5 P 043	
wtl	Mi	08:30 - 10:00	13.02.2013-29.05.2013	L 7, 3-5 P 043	
Einzel	Mi	10:15 - 11:45	24.04.2013-24.04.2013	L 7, 3-5 P 044	

Kommentar:

Course title: E817 Econometrics of Financial Markets
Instructor: Prof. Dr. Uta Pigorsch
Offered: spring term 2013
Method (hours per week): lecture and tutorials (2 + 2)
Course level: Ph. D.
Course language: English
Prerequisites: E700 - E703, E801 - E806; for MMM: Applied Econometrics
Examination: written (90 minutes) and term paper
ECTS-Credits: 9 Ph. D.
Course description:
The course provides an advanced study of econometric techniques most often used in the empirical analysis of financial markets. This involves inter alia (long-horizon) regressions, the generalized methods of moments and maximum-likelihood estimation, hypothesis testing as well as topics from (multivariate) time series analysis. The econometric methods will be studied within their main field of application in financial economics, such as the predictability of asset prices, the assessment of present value relations, the empirical analysis of asset pricing models (CAPM, APT, etc.), the assessment of comovements among markets (e.g. cash and future), the modeling of volatility, etc.
Contact person: Prof. Dr. Uta Pigorsch, Tel. 181-1945, E-mail: uta.pigorsch(at)vwl.uni-mannheim.de, L7, 3-5, room 126

E820 Theoretical Microeconometrics (Ph. D. 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 (Ph. D. Seminar)
Instructor: Prof. Dr. Markus Frölich
Offered: spring term 2013
Method (hours per week): seminar (2)
Course level: Ph. D.
Course language: English
Prerequisites: E700 - E703, E801 - E806
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, Tel. 181-1845 (secretary´s office), E-Mail: anja.dostert(at)uni-mannheim.de, L7, 3 - 5, room 107

E823 Advanced Time Series Analysis

Vorlesung und Übung			3st.		Trenkler, C.
wtl	Mo	08:30 - 10:00	11.02.2013-18.02.2013	L 9, 1-2 003	
wtl	Mo	12:00 - 13:30	25.02.2013-25.02.2013	L 7, 3-5 P 043	
wtl	Mo	12:00 - 13:30	04.03.2013-04.03.2013	L 7, 3-5 P 043	
wtl	Mo	12:00 - 13:30	11.03.2013-11.03.2013	L 7, 3-5 P 043	
wtl	Mo	12:00 - 13:30	18.03.2013-18.03.2013	L 7, 3-5 P 043	
wtl	Mo	12:00 - 13:30	08.04.2013-08.04.2013	L 7, 3-5 P 043	
wtl	Di	13:45 - 15:15	12.02.2013-09.04.2013	L 7, 3-5 410	
wtl	Do	08:30 - 10:00	14.02.2013-11.04.2013	L 9, 1-2 003	

Kommentar:

Course Title: Advanced Time Series Analysis
Instructor: Prof. Dr. Carsten Trenkler
Offered: spring term
Method (hours per week): lecture (2) + exercise (1)
Course Level: PhD/Master (Research Track)
Course Language: English
Prerequisites: E700 - E703, E801 - E806
Examination: Exam and assignments
ECTS: 7

Description: The lecture will cover the asymptotic analysis of time series data. We will deal with univariate time series models, unit root asymptotics, multivariate VAR models, bootstrap methods and - depending on time - with VARMA models and cointegration.
Literature: Hamilton, J.D. (1994), *Time Series Analysis*, Princeton University Press; Hayashi, F. (2000), *Econometrics*, Princeton University Press; Lütkepohl, H. and Krätzig, M. (2004), *Applied Time Series Econometrics*, Cambridge University Press; Davidson R. and MacKinnon, J.G. (2004) Econometric Theory and Methods, Oxford University Press.
Contact: Prof. Dr. Carsten Trenkler, e-Mail: trenkler(at)uni-mannheim.de, L7, 3-5, Raum 105, Tel. 181-1852

E825 Effective programming practices for economists

Vorlesung und Übung		4st.			von Gaudecker, H.M.
Einzel	Mi	08:30 - 18:45	06.02.2013-06.02.2013	L 7, 3-5 P 043	
Einzel	Do	08:30 - 18:45	07.02.2013-07.02.2013	L 7, 3-5 P 043	

Kommentar:

Course title: E825 Effective programming practices for economists
Instructor: Hans-Martin von Gaudecker
Method: Lecture (2) + Tutorials (2)
Course level: PhD
Course language: English
Prerequisites: E700-E703, E801-E806
Examination: Assignments (50%) + term paper (50%)
ECTS-Credits: 9
Course description: Many economists spend much of their lives in front of a computer, analysing data or simulating economic models. Surprisingly few of them have ever been taught how to do this well. Class exposure to programming languages is most often limited to mastering {Stata, Matlab, EViews, ...} just well enough in order to perform simple tasks like running a basic regression. However, these skills do not scale up in a straightforward manner to handle complex projects such as a research paper or a master's thesis. As a result, students and scientists spend their time wrestling with software, instead of doing research, but have no idea how reliable or efficient their programs are.

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

The course will introduce students to programming methods that will substantially reduce their time spent programming while at the same time making their programs more dependable and their results reproducible without extra effort. The course draws extensively on some simple techniques that are the backbone of modern software development, which most scientists are simply not aware of. It shows the usefulness of these techniques for a wide variety of economic and econometric applications by means of hands-on examples.
Block course:
4.2.2013: 8:30 - 18:30 in L9, 7 - room 308
5.2.2013: 8:30 - 18:30 in L9, 7 - room 308
6.2.2013: 8:30 - 18:30 in tba
7.2.2013: 8:30 - 18:30 in tba
25.3.2013: 8:30 - 18:30 in L9, 7 - room 308
26.3.2013: 8:30 - 18:30 in L9, 7 - room 308
27.3.2013: 8:30 - 18:30 in L9, 7 - room 308

E829 Empirical Industrial Organization

Vorlesung und Übung		4st.			Nosal, K. / Shcherbakov, O.
wtl	Mo	10:15 - 11:45	11.02.2013-27.05.2013	L 9, 1-2 003	
wtl	Mi	10:15 - 11:45	13.02.2013-29.05.2013	L 9, 1-2 002	
Einzel	Fr	10:15 - 11:45	24.05.2013-24.05.2013	L 7, 3-5 410	

Kommentar:

Course title: E829 Empirical Industrial Organization
Instructors: Kathleen Nosal, Alex Shcherbakov
Offered: Spring 2013
Method (hours per week): lecture (3) + practical exercises (3)
Course level: Ph.D.
Course language: English
Prerequisites: Master
Examination: Homework assignments and a take-home exam
Course schedule: Monday 10:15 - 11:45 am, Wednesday 10:15-11:45 am
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.

1. Single agent dynamics
   - Math preliminaries
   - Dynamic programming
   - Estimation methods in dynamic models
   - Applications (bus engine replacement, patent)
2. Dynamic demand for differentiated products
   - Durable goods
   - Consumer inventory behavior
   - Uncertainty and learning in demand
3. Multiple agent dynamics 1
   - Strategic investment
   - Industry dynamics
4. Multiple agent dynamics 2
   - 2-step estimation methods
   - Entry and exit
   - Timing game

Contact person(s):
Kathleen Nosal, knosal@mail.uni-mannheim.de
Alex Shcherbakov, ashcherb@mail.uni-mannheim.de

E837 Research Seminar in Mathematical Econometrics, Stochastics and Finance

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

wtl	Di	12:00 - 13:30	12.02.2013-31.05.2013	L 9, 1-2 002

Kommentar:

Course titel: E837 Research Seminar in Mathematical Econometrics, Stochastics and Finance
Instructotrs: Prof. Dr. Anne Leucht, Prof.Dr. Jürgen Potthoff, Prof.Dr. Alexander Schied,
Prof.Dr. Martin Schlader.
Offered: FSS 2013
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: aleucht@mail.uni-mannheim.de

E839 Topics in Macroeconomics

Seminar	2st.	Dürnecker, G. / Lee, S. / Tertilt, M.

wtl	Do	12:00 - 13:30	14.02.2013-27.05.2013	L 9, 1-2 003

Kommentar:

Bitte Verlegung auf Do 12:00 - 13:30 h

Course title: Topics in Macroeconomics
Instructor: Prof. Georg Dürnecker, Ph.D. and Prof. Sang Yoon Tim Lee, Ph.D.
Offered: summer semester 2013
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, who have completed their course work, present their own research and receive feedback. Occasionally we will also have an outside speaker.

E840 Junior Research Dialogue in Applied Econometrics

Seminar	2st.		Bergemann, A.

wtl	Fr	12:00 - 13:30	15.02.2013-31.05.2013	L 9, 1-2 003

Kommentar:

Module number and title: E840 Junior Research Dialogue in Applied Econometrics

Responsible teacher of the module: Professor Dr. Annette Bergemann

Form and applicability of the module: Elective course for Master in Economic Reserach

Duration of the Module: 1 semester

Cycle of offer: Each semester

ECTS-Credits: 5

Teaching method: Seminar (2 SWS)

Course language: English

Prerequisites: E700- E703, E801- E806

Goals and Contents of the module: 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.

Expected Competences acquired after completion of the module:

• Ability to present: Stundents gain the ability to present in a clear and structured way their own reserach ideas
• Ability to understand: Students are able to follow and grasp the main idea and main problems of a presented reserach paper in applied econometrics
• Discussion Competence: Students gain the ability to criticize in an adequate and constructive way reserach ideas and its implemenation.
• Selection competence: Students are able to recognize the potentials of a reserach idea
• Efficiency competence: Students are able to implement in an efficient manner reserach questions.

Requirements for the assignment of ECTS-Credits and Grades: Presence and participation in discussion and presenation of own reserach. Only pass and non pass

E846 PhD Seminar in Industrial Organization

Doktorandenseminar	2st.		Nocke, V.

wtl	Mi	12:00 - 13:30	13.02.2013-29.05.2013	L 9, 1-2 003

Kommentar:

Mittwoch, 12-13:30 h.

Course title: PhD Seminar in Industrial Organization
Instructor: Prof. Nocke, Prof. Schmidt-Dengler
Offered: Every Semester
Method: Reading Course
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.

E847 Seminar on Auctions: Theory, Practice and Experiments

Seminar	2st.	Engelmann, D.

wtl	Mo	15:30 - 18:45	11.02.2013-08.04.2013	L 9, 1-2 002

Kommentar:

Module number and title
Seminar on auctions: theory, practise and experiments
Form and applicability of the module
Duration of the Module
1 semester
ECTS-Credits
5
Teaching method
Seminar (2 SWS)
Workload
Cycle of offer
Each spring semester
Expected number of students in class
Course language
English
Prerequisites
E700-E703, E801-E806
Goals and Contents of the module
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. Students thus familiarize themselves with the key questions of auction design, their empirical re-levance and experimental robustness.
Expected Competences acquired after completion of the module
Students can apply key results of auction theory to other economic questions. They know how to test them experimentally. They also enhance their presentation skills.
Requirements for the assignment of ECTS-Credits and Grades
Presentation and active participation
Responsible teacher of the module
Prof. Dr. Dirk Engelmann
Further information
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.	Krebs, T. / Lee, S.

Einzel	Mo	12:00 - 13:30	11.02.2013-11.02.2013	L 9, 1-2 002
Einzel	Mo	13:45 - 15:15	11.02.2013-11.02.2013	L 9, 1-2 002
wtl	Mo	13:45 - 17:00	04.03.2013-22.03.2013	L 7, 3-5 410
Einzel	Mo	13:45 - 17:00	08.04.2013-08.04.2013	L 7, 3-5 410
Einzel	Mo	13:45 - 17:00	15.04.2013-15.04.2013	L 7, 3-5 410
Einzel	Mi	13:00 - 15:15	27.02.2013-27.02.2013	L 7, 3-5 410

Kommentar:

Module no. and Title: E850 Income and Wealth Inequality in Quantitive Macroeconomics
Form and applicability: Elective course for Master in Economic Research (PhD)
Duration: 1 semester
ECTS credits: 5
Method (hours per week): lecture
Workload: 30 hours lecture; 10 hours student presentation; 30 hours presentation preparation; 80 hours individual project
Cycle of offer: once a year
Expected number of students: 5-10
Course language: English
Prerequisites: E700-703, E801-806
Goals and Contents: see below

Expected Competence: ability to write academic essay publishable in peer-reviewed journal
Requirements: presentation (30%) + term paper or project (replication of existing paper) (70%)
Responsible teacher: Prof. Sang Yoon Tim Lee, Ph.D.
Further information:
Bewley 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 Bewley model and its implications. The second is to familiarize students with the vast literature commonly referred to as calibration, which reqires knowledge of quantitative methods as well as empirical data sets. Finally, we will review some recent studies that embed more microfounded mechanisms, such as human capital, entrepreneurship, and limited commitment.

Lectures will mostly be based on published/working papers in the syllabus. Due to the nature of the papers being studied, I will be mentioning computer algorithms now and then. However, I will not be teaching computer programming per se, although you will be expected to implement the required coding for your term paper or project. For most papers we review, the models are complex enough so that a lower-level language such as C++ or F90 is used - ideally, this should also be your language of choice for your term paper or project.

Students must submit a term paper that involves calibration with a Bewley model, or replicate/extend the main results of an existing paper. You are allowed to work in groups of three or less. The term paper need not be a complete paper, but must present a clear idea and demonstrate that the student(s) knows how to solve his/her problem numerically (by means of simulation results, etc). For second year students, the project should ideally lead to their second year paper/part of their dissertation proposal. More advanced students are also welcome to join, and can discuss their own research / related papers.

Some papers that I am not as familiar with but would like to learn better myself. There may also be papers you would like to discuss that I am not familiar with. Feel free to recommend such papers/topics. You are expected to present at least one paper, or a few papers of the same topic (in a single presentation). These will most likely be related to your project.
Contact person: sylee.tim@uni-mannheim.de

E861 Empirical Processes

Vorlesung		2st.		Mammen, E.
wtl	Do	10:15 - 11:45	14.02.2013-30.05.2013	L 9, 1-2 002

Kommentar:

Course title: E861 Empirical Processes
Instructors: Prof. Dr. Enno Mammen
Method (hours per week): lecture 2
Course level: Ph.D.
Course language: English
Prerequisites: Advanced econometrics 2 (PhD Programme economics) or Grundlagen der Wahrscheinlichkeitstheorie (business mathematics), Mathematical econometrics and statistics
Examination: written, 150 min
ECTS-Credits: 5
Course description: Emprical Process Theory is one of the main probabilistic tools in modern mathematical econometrics and statistics. The topic of the theory are statements on convergence in probability and in distribution that hold uniformly over infinite-dimensional or increasing classes of statistical functionals. The need for such results naturally arises in semiparametric statistics and econometrics where optimal statistical inference is studied for finite-dimensional statistics in case of infinite-dimensional (e.g. function valued) nuissance parameters. Besides this more classical important application empirical process theory plays a central role in high-dimensional statistical models. These models are the theme of a seminar of this semester. High-dimensional statistical models is one of the hottest fields in statistical research of the last years and has found its way to econometrics, recently, see also the announcement of the seminar.
Contact Person: Prof. Dr. Enno Mammen, Tel. 181-1927, eMail: emammen(at)rumms.uni-mannheim,de, L 7, 3-5, Zi. 1.29/30

E862 High-dimensional statistical models

Seminar		2st.		Mammen, E.
wtl	Do	12:00 - 13:30	14.02.2013-30.05.2013	
Einzel	Do	12:00 - 13:30	06.06.2013-06.06.2013	L 7, 3-5 P 043
Einzel	Do	12:00 - 13:30	13.06.2013-13.06.2013	L 7, 3-5 P 043

Kommentar:

Course title: E862 High-dimensional statistical models
Instructors: Prof. Dr. Enno Mammen
Offered: FSS 13
Method (hours per week): lecture 2
Course level: Ph.D.
Course language: English
Prerequisites: Advanced econometrics 2 (PhD Programme economics) or Grundlagen der Wahrscheinlichkeitstheorie (business mathematics), Mathematical econometrics and statistics
Examination: ?
ECTS-Credits: 5
Course description: High-dimensional models play a central rule in the developments of statistical research in the last years. A starting point for research was the central observation that models with dimension much larger than the sample size can be

consistently estimated if one puts sparsity constraints on the model. Sparsity means that one assumes that the model can be well fitted by setting most of the coefficients equal to zero but by making no assumptions which coefficients should be kept. This theory goes back to recent developments in the compression of data (compressed sensing) and has also their roots in the theory of nonparametric statistics. Recent applications in econometrics include models with a large number of explaining variables or of instruments and the study of complex semiparametric models.

Contact person: Prof. Dr. Enno Mammen, Tel. 181-1927, E-mail: emammen[at]rumms.uni-mannheim.de, L7, 3-5, room 127

E863 Discrete Choice and Duration Models

Vorlesung und Übung		3st.			Uhlendorff, A.
wtl	Mi	15:30 - 17:00	13.02.2013-29.05.2013	L 7, 3-5 410	
wtl	Do	15:30 - 17:00	14.02.2013-30.05.2013	L 7, 3-5 158	

Kommentar:

This course gives an overview of the econometric analysis of discrete outcomes and duration data. The major discrete choice models are covered including logit and mixed logit models. The part on duration models covers both discrete and continuous time models including the analysis of competing risks and timing of events models. 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. We apply different estimation techniques including maximum likelihood, maximum simulated likelihood, non-parametric maximum likelihood and EM-algorithm. Computer tutorials complement the lectures.

Prerequisites: Advanced Econometrics
ECTS-credits: 7
Preferred time and place:
Tuesday, 3.30 – 5.00 p.m.,
Thursday, 3.30 – 5.00 p.m., L 7, 3-5 - 158 (Computerraum)
The course starts on February 12th and ends on May 8th.
Course Level: PhD

E864 Advances in Public Economics and Political Economy

Vorlesung		2st.		Boyer, P. / Zudenkova, G.
wtl	Di	10:15 - 11:45	12.02.2013-28.05.2013	L 9, 1-2 003

Kommentar:

Preferred time: Tuesday mornings (from 10 am on) or Wednesday mornings.

Module number and title: E864 Advances in Public Economics and Political Economy
Lecturers: Prof. Pierre Boyer, Prof. Galina Zudenkova
Course Level: PhD
ECTS-Credits: 5 ECTS
Teaching method: lecture (2 SWS)
Cycle of offer: once a year
Expected number of students in class: 8-10
Course language: English
Prerequisites: E700-E703, E801-E806
Exam: one written exam, 2 hours

Description:
This graduate course brings together the latest research ideas and topics in public economics and political economy. The focus will be primarily on theoretical work. The course will consist of two parts. The first part will cover topics in public economics. The second part will address political economy issues.

Part I: (by Pierre Boyer) Advances in Public Economics
1.   Theory of Public Goods
1.1 Classics: Efficient public-goods provision according to the Samuelson Rule, public goods as a source of market failure, Lindahl's approach
1.2. The modern theory: public-good provision under asymmetric information
2.   Theory of optimal income taxation
2.1 Mechanism Design and Income Taxation
2.2 Private information and the welfare theorems
2.4 Interpersonal comparisons of utilities
2.5 The optimal utilitarian income tax

Part II: (by Galina Zudenkova) Advances in Political Economy
1.   Political Behavior
Voters, Candidates, Legislatures, Interest Groups, Political Parties, Media
2.   Political Distortions
Inefficient redistribution, Career concerns, Dynamic Problems

3.   Endogenous Political Institutions

Expected Competences acquired after completion of the module: The course introduces the latest research ideas and topics in public economics and political economy. The course should prove useful for any student interested in analyzing policy issues. It will be particularly valuable background for those students intending to specialize in public economics and political economy.

Useful references are:
Part I:
Laffont and Martimort, The theory of incentives, 2002.
Salanie, The economics of taxation, MIT Press, 2003
Atkinson and Stiglitz, Lectures on Public Economics, Mc Graw-Hill, 1980
Myles, Public Economics, Cambridge University Press, 1995
Mas-Collel, Whinston, Green, Microeconomic Theory, Oxford University Press 1996
Fundenberg and Tirole, Game Theory, 1991.

Part II:
Besley, T., *Principled Agents: Motivation and Incentives in Politics*, Oxford University Press, 2006.
Drazen, A., *Political Economy in Macroeconomics*, Princeton University Press, 2000.
Grossman, G. and E. Helpman, *Special Interest Politics*, MIT Press, 2001.
Morton, R., *Analyzing Elections*, Norton, 2006.
Persson, T. and G. Tabellini, *Political Economics: Explaining Economic Policy*, MIT Press, 2000.
Weingast, B. and D. Wittman, *Oxford Handbook of Political Economy*, Oxford University Press, 2006.

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

E865 Econometrics of panel data and social interactions				
Vorlesung		2st.		Frölich, M. / Kastoryano, S.
wtl	Do	13:45 - 15:15	14.02.2013-30.05.2013	L 9, 1-2 002
14-täglich	Fr	13:45 - 15:15	22.02.2013-31.05.2013	L 9, 1-2 003

Kommentar:

E865 Econometrics of panel data and social interactions
Instructor: Stephen Kastoryano
The aim of the course is to provide students with a broad view of emerging topics in the econometrics of (i) panel data and (ii) social interactions. The first 10 weeks cover a range of topics in panel data: linear FE,RE,FD, non-linear panel, control function, correlated random coefficient models, dynamic panel models as well as some special topics. The last 4 weeks of the course look at the econometric analysis of social interactions: peer effects, spillover effects. Course examples and exercise sessions will focus primarily on microeconomic topics in development, education, labour, health and crime.
Pre-requisites: E700-703, E801-806
ECTS: 7
Format: 90 minute lecture every week and 90 minute exercise session once every two weeks.
Examination: 3-4 take-home assignments

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

ACC 915 Current Topics in Information Economics and Accounting				
Blockvorlesung		2st.		Ebert, M. / Stecher, J.
Einzel	Mo	10:15 - 13:30	03.06.2013-03.06.2013	Schloss Schneckenhof Ost SO 133
Einzel	Di	08:30 - 10:00	21.05.2013-21.05.2013	Schloss Schneckenhof Ost SO 318
Einzel	Mi	08:30 - 10:00	22.05.2013-22.05.2013	Schloss Schneckenhof Ost SO 133
Einzel	Mi	13:45 - 15:15	22.05.2013-22.05.2013	Schloss Schneckenhof Ost SO 115
Einzel	Fr	10:15 - 11:45	24.05.2013-24.05.2013	Schloss Schneckenhof Ost SO 133
Einzel	Fr	10:15 - 13:30	31.05.2013-31.05.2013	Schloss Schneckenhof Ost SO 133

Kommentar:

tba

Advanced Quantitative Methods				
Vorlesung		2st.		Gschwend, T.
wtl	Mi	08:30 - 10:00	13.02.2013-29.05.2013	A 5, 6 Bauteil B B 143

Kommentar:

Topic:

The goal of this course is to provide an introduction into maximum-likelihood estimation.

Literature:

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 likehood theory of statistical inference. Ann Arbor, MI : University of Michigan Press.

Recommended for:

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.

Exam:

Homework assignments and research paper

Registration: online

Office Hours: Wed 10 - 11 h

Advanced social and economic cognition - CDSS Workshop

Doktorandenseminar		2st.			Wänke, M.
wtl	Di	09:30 - 11:00	12.02.2013-28.05.2013		Wänke

Kommentar:

Dieses Seminar richtet sich an Doktoranden und Post-Doktoranden aus dem Fachbereich Psychologie.

Teilnahme nur nach persönlicher Anmeldung bei Prof. Dr. Wänke.

ORT: Parkring 47, Raum 323/324

Agent-Based Modeling, Gianluca Manzo

Seminar

Einzel	Mi	14:00 - 17:00	10.04.2013-10.04.2013

Kommentar:

Registration via CDSS.

CDSS: Diary Methods in the Social Sciences

Blockveranstaltung				Sonnentag, S.
Einzel	Mo	17:00 - 19:00	25.02.2013-25.02.2013	Schloß Ehrenhof Ost EO 256
Einzel	Di	12:00 - 13:30	18.06.2013-18.06.2013	Schloß Ehrenhof Ost EO 242
Einzel	Fr	10:00 - 17:00	08.03.2013-08.03.2013	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 303
Einzel	Fr	10:00 - 17:00	15.03.2013-15.03.2013	Schloß Ostflügel O 226/28
Einzel	Fr	10:00 - 17:00	03.05.2013-03.05.2013	A 5, 6 Bauteil B B 143

Kommentar:

Quantitative diary methods and similar approaches (e.g., experience-sampling methods) receive increasing attention within the social sciences, particularly in psychology, but they offer also many options for researchers in sociology and the political sciencies. In essence, diary methods allow for „Capturing life as it is lived" (Bolger, Davis, Rafaeli, 2003, p. 579) and thereby they overcome retrospective bias and other limitations of other survey methods. Importantly, multiple assessments allow for modeling changes in affect, attitude, and behavior over time courses.

In this course we will discuss the nature of diary methods, the research options they offer, as well as potential problems and challenges.

Literature (a more comprehensive list will be available in the first meeting)

Bolger, N., Davis, A., & Rafaeli, E. (2003). Diary methods: Capturing life as it is lived. *Annual Review of Psychology, 54*, 579-616.

Mehl, M. R., & Conner, T. S. (Eds.). (2012). *Handbook of research methods for studying daily life.* New York, NY: Guildford Press.

CDSS Dissertation Proposal Workshop

Workshop		2st.		Gschwend, T.
wtl	Di	10:15 - 11:45	12.02.2013-28.05.2013	

Kommentar:

Inhalt:

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

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

Students should have attended the Fall course "MET 803: Crafting Social Science Research".

Empfohlen für:
CDSS first year students only
Sprechstunde: Mi 10 - 11 Uhr

CDSS Workshop (Political Science)

Workshop		2st.		Gschwend, T.
wtl	Mi	12:00 - 13:30	13.02.2013-29.05.2013	

Kommentar:

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.

Conducting and publishing survey methodological research

Kurs		2st.		Blom, A.
Einzel	Di	14:00 - 17:00	19.03.2013-19.03.2013	
Einzel	Di	14:00 - 17:00	09.04.2013-09.04.2013	
Einzel	Di	14:00 - 17:00	07.05.2013-07.05.2013	
Einzel	Di	14:00 - 17:00	04.06.2013-04.06.2013	
Einzel	Mi	14:00 - 17:00	27.02.2013-27.02.2013	
Einzel	Mi	14:00 - 17:00	17.04.2013-17.04.2013	

Kommentar:

Course description:
This course is aimed at PhD students whose dissertation research looks into survey methodological issues such as measurement error (satisficing, under/over-reporting, item missing data), cognitive processes, unit nonresponse and attrition bias, design effects (regional and interviewer clusters) and mode effects. During the course we will read and discuss the relevant literature pertinent to the students' research topics. We investigate which theoretical frameworks may be employed to answer survey methodological questions and which data sources are available (interview data, paradata, metadata, verbal recordings). Students will learn how to structure their research process and how to write publishable survey-methodological papers.
Grading: Paper outline with literature review (pass/fail)

Dissertation Tutorial

Kolloquium		3st.		Ebbinghaus, B. / Kalter, F. / Kogan, I.
wtl	Di	19:00 - 21:15	12.02.2013-28.05.2013	A 5, 6 Bauteil B B 317

Kommentar:

Doctoral theses supervised by Bernhard Ebbinghaus, Frank Kalter and Irena Kogan, respectively, will be discussed.

Sprechstunde/Advisory hours:
nach Anmeldung bzw. siehe jeweilige homepage / upon appointment, see resp. homepage

English Academic Writing

Kurs		2st.		Carey, S.
wtl	Di	12:00 - 13:30	12.02.2013-28.05.2013	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 303

Kommentar:

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

International Political Economy (IP)

Vorlesung		2st.			Bräuninger, T.

wtl	Mo	10:15 - 11:45	11.02.2013-31.05.2013	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 301
Einzel	Mo	12:00 - 13:30	13.05.2013-13.05.2013	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 301

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:
• Oatley, Thomas. 2009. International Political Economy. Interests and Institutions in the Global Economy. New York: Pearson Longman.

Prerequisites:
Recommended for MA Political Science students

Course requirements:
Essays and research paper.

Registration:
online via student portal.

Office hours: Tuesday, 10.45 am - 11.45 am. Please contact my assistant to make an appointment.

Longitudinal Data Analysis

Vorlesung		2st.			Eckman, S.

wtl	Di	10:15 - 11:45	12.02.2013-28.05.2013	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 102

Kommentar:

Die Vorlesung wird im FSS 2013 von Frau Dr. Stephanie Eckman gehalten.
Content:
All lectures and final exams will be in English.
This course will present techniques of panel data analysis, such as event history analysis, fixed effects regression and other topics. This course is designed to be taken at the same time as the seminar course on Panel Data Analysis, though students may elect to take only the lecture.

Evaluation: Students will be take a final exam that will cover all material presented throughout the semester. Further details about the exam will be discussed in class.

The course is divided into several modules and each module has an associated set of slides (in German). The modules are given below. The modules are expected to take on average more than one class period each to cover. The slides for each module will be loaded to the course website before they are covered in class.
Event History Analysis
·   Basic Concepts and Nonparametric Models
·   Semiparametric Models (Cox Regression)
·   Parametric Methods
·   Additional Topics
Panel Methods
·   Introduction and Basics
·   Linear Models
·   Logistic and Count Models
·   Additional Topics
Sequence Analysis

Research in Cognitive Psychology - CDSS Workshop

Kolloquium	2st.			Erdfelder, E.

wtl	Mo	15:30 - 17:15	11.02.2013-27.05.2013	Schloß Ehrenhof Ost EO 259

Kommentar:

Content:
Research projects in cognitive psychology are planned, presented, and discussed.
Literature:
References will be provided during the course.
Recommended to:
CDSS students in the psychology program. Other GESS students may attend if they are specifically interested in Cognitive Psychology. In addition, incoming students in the bachelor or master program (psychology majors) may apply for participation if they have sufficient background knowledge in Cognitive Psychology.

You can acquire:
Confirmation of participation. 4 ECTS credits for participation and presentation of research results.

Application:
If you are interested in taking this course, please come to the first meeting. Incoming students (psychology majors) who are interested to participate should send an e-mail to erdfelder@uni-mannheim.de no later than 1 week before the beginning of the course.
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.			Bless, H.

wtl	Mo	13:45 - 15:15	11.02.2013-27.05.2013	A 5, 6 Bauteil B B 318

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

SOEP Campus

Übung	2st.			Gautschi, T.

Einzel	Mo	08:00 - 17:00	17.06.2013-17.06.2013	
Einzel	Di	08:00 - 17:00	18.06.2013-18.06.2013	
Einzel	Mi	08:00 - 17:00	19.06.2013-19.06.2013	

SOEP Campus

Übung	2st.			Gautschi, T.

Einzel	Mo	08:00 - 17:00	24.06.2013-24.06.2013	
Einzel	Di	08:00 - 17:00	25.06.2013-25.06.2013	
Einzel	Mi	08:00 - 17:00	26.06.2013-26.06.2013	

SOEP@campus - Längsschnittdatenanalyse mit dem Sozio-oekonomischen Panel (SOEP)

Blockveranstaltung					Gautschi, T.
Einzel	Mo	08:30 - 18:00	24.06.2013-24.06.2013	A 5, 6 Bauteil C C -108	
Einzel	Di	08:30 - 18:00	25.06.2013-25.06.2013	A 5, 6 Bauteil C C -108	
Einzel	Mi	08:30 - 18:00	26.06.2013-26.06.2013	A 5, 6 Bauteil C C -108	

Kommentar:

Der Workshop wird von der Graduate School of Economic and Social Sciences (GESS) in Zusammenarbeit mit der Längsschnittstudie "Sozio-oekonomisches Panel"/DIW Berlin veranstaltet und findet vom 24. bis 26. Juni 2013 an der Universität Mannheim statt. Die Veranstaltung richtet sich an fortgeschrittene Studierende, Doktoranden und Nachwuchswissenschaftler aus den Sozial- und Wirtschaftswissenschaften. Voraussetzung für die Teilnahme sind solide Kenntnisse in multivariaten Analyseverfahren und erste praktische Erfahrungen mit der Datenanalyse. Kenntnisse im Arbeiten mit dem SOEP werden nicht vorausgesetzt. In den Beispielen und Übungen im Rahmen des Workshops wird ausschließlich das Statistikprogrammpaket STATA verwendet.
Die Anmeldung erfolgt über das CDSS. Genauere Informationen zum Anmeldeprozess folgen und sind auf der Hompepage des CDSS ersichtlich.

Structural Equation Modeling with Mplus, Christian Geiser

Doktorandenseminar 2st.

Kommentar:

EO 162
Fr, 31.05., 9.00-17.30
Mon, 03.06., 9.00-17.30
Tue, 04.06., 9.00-17.30
Registration via CDSS.