Graduate School of Economic & Social Sciences (GESS)

GESS Research Day				
Sonderveranstaltung				
Einzel	Fr	08:30 - 18:00	22.11.2013-22.11.2013	L 9, 1-2 004
Einzel	Fr	08:30 - 18:00	22.11.2013-22.11.2013	L 9, 1-2 001
Einzel	Fr	08:30 - 18:00	22.11.2013-22.11.2013	L 9, 1-2 003

Center for Doctoral Studies in Business (CDSB)

ACC 801 Applied Methods and Tools in Empirical Research in Accounting and Finance				
Doktorandenseminar				Artz, M. / Daske, H.
wtl	Fr	09:00 - 18:00	08.11.2013-22.11.2013	Schloss Schneckenhof Ost SO 133
Einzel	Fr	13:30 - 18:00	29.11.2013-29.11.2013	Schloss Schneckenhof Ost SO 133

Kommentar:

This course is designed to guide doctoral students in the usage of methods and tools in empirical research in accounting and finance, and bring them quickly to the level at which they can ”technically” implement empirical research. Selected topics include:
• Typical steps in emp. projects
• Alternative data sources
• Databases in Accounting & Finance
• Programming (SAS, STATA)
• The publication process
• Discussion of replication projects

ACC 901 - Contemporary Research in Accounting & Taxation (CORE)				
Doktorandenseminar				Dänzer, K. / Daske, H. / Simons, D. / Voget, J. / Wüstemann, J.
Einzel	Mo	17:15 - 20:30	09.09.2013-09.09.2013	Schloß Ostflügel O 251-53
Einzel	Di	17:15 - 20:30	10.09.2013-10.09.2013	Schloß Ostflügel O 251-53
Einzel	Mi	17:15 - 20:30	04.09.2013-04.09.2013	Schloss Schneckenhof Ost SO 133
Einzel	Do	17:15 - 20:30	12.09.2013-12.09.2013	Schloß Ostflügel O 251-53

ACC/TAX911 Brown-Bag Seminar Empirical Accounting & Tax				
Doktorandenseminar		2st.		Daske, H. / Voget, J.
wtl	Mi	15:30 - 17:00	04.09.2013-04.12.2013	Schloss Schneckenhof Ost SO 322

Kommentar:

This course aims at students in accounting and taxation. The course is taught in a seminar-style format. Students present their own research and discuss the presentations of other students. Students are introduced in writing referee reports to (drafts of) papers. Allocation of topics will be determined in class.
Students will learn how to present and discuss their own research results. They will become acquainted with acting as discussant for other topics. Additionally, they will learn how to write a referee report.

Applied Econometrics				
Vorlesung		2st.		Voget, J.
Einzel	Mo	10:30 - 12:00	27.01.2014-27.01.2014	Schloss Schneckenhof Ost SO 133
wtl	Di	10:15 - 11:45	03.09.2013-03.12.2013	Schloß Ostflügel O 326/28
Einzel	Di	10:15 - 11:45	10.12.2013-10.12.2013	
wtl	Mi	08:30 - 10:00	04.09.2013-06.12.2013	L 7, 3-5 257
Einzel	Mi	08:30 - 10:00	11.12.2013-11.12.2013	L 7, 3-5 257
Einzel	Mi	10:15 - 12:00	29.01.2014-29.01.2014	Schloß Ostflügel O 251-53

Kommentar:

tba

E703 Advanced Econometrics I (mostly CDSB PhD students)

Vorlesung 5st. Voget, J.

Einzel	Mo	13:45 - 15:15	16.12.2013-16.12.2013	Schloss Schneckenhof Ost SO 133
wtl	Di	13:45 - 15:15	01.10.2013-06.12.2013	Schloss Schneckenhof Ost SO 133
wtl	Di	17:15 - 18:45	08.10.2013-05.12.2013	L 7, 3-5 257
Einzel	Di	13:45 - 15:15	10.12.2013-10.12.2013	Schloß Ostflügel O 251-53
wtl	Mi	12:00 - 13:30	02.10.2013-06.12.2013	Schloss Schneckenhof Ost SO 133
Einzel	Mi	12:00 - 13:30	11.12.2013-11.12.2013	Schloß Ostflügel O 251-53
wtl	Do	12:00 - 13:30	03.10.2013-06.12.2013	L 7, 3-5 257
wtl	Do	13:45 - 15:15	03.10.2013-06.12.2013	Schloß Ostflügel O 135
Einzel	Do	13:45 - 15:15	12.12.2013-12.12.2013	Schloss Schneckenhof Ost SO 133
Einzel	Fr	13:45 - 15:15	13.12.2013-13.12.2013	Schloss Schneckenhof Ost SO 133

Kommentar:

The course is designed to offer an advanced treatment to econometric theory and applications. Topics covered include: Repetition of ordinary least squares and generalized least squares, instrumental variables estimation, simultaneous equations, generalized method of moments and maximum likelihood estimation, time series and panel data econometrics. Attendance in the lectures and exercise sessions are mandatory. Attempting exercise questions ahead of each session and taking active part during the course of the sessions is essential.
The course is intended for Masters and first year PhD students with prior knowledge of undergraduate level econometrics. Working knowledge of basic probability theory, differential calculus, linear algebra and matrix algebra are assumed. Students should check if they are sufficiently familiar with these topics. A refresher course in statistics is offered on Friday ().
Prerequisites: E700
ECTS credits: 8.0
Start: End:

Exercises:
El Chamaa
Start: tba., End: tba
Stata Tutorial:
Exam on tba

FIN 801 Discrete-Time Finance

Blockvorlesung N., N.

Kommentar:

Finance Seminar (Area Seminar)

Seminar 2st. Ruenzi, S.

wtl	Mo	15:30 - 17:00	02.09.2013-02.12.2013	L 9, 1-2 001

IS 801: Fundamentals of Design Science Research

Vorlesung und Übung Mädche, A. / Gaß, O.

Einzel	Fr	08:30 - 10:00	13.09.2013-13.09.2013	
Einzel	Fr	08:30 - 13:30	18.10.2013-18.10.2013	
Einzel	Fr	08:30 - 13:30	15.11.2013-15.11.2013	

Kommentar:

Since the 90's information and communication technology (ICT) has fundamentally changed the way organizations are conducting business. Organizations and the entire society are challenged with the effective design, delivery, use, and impact of ICT. The IS discipline addresses this challenge and investigates the phenomena that emerge when the technological and the social system interact (Lee, 2001). A decade ago an intensive discussion on the relevancy and impact of IS research has started (Benbasat and Zmud, 1999; Davenport and Markus 1999; Applegate and King, 1999; Gill and Bhattacherjee, 2009). In this context, several scholars (e.g., Orlikowski and Iacono, 2001) have suggested that the IS community returns to an exploration of the "IT" that underlies the discipline. Design research has potentials to address the above mentioned challenge (Gregor, 2009, Purao et al., 2008). Design research as such is nothing new; it can be found in many disciplines and fields, notably Engineering and Computer Science, using a variety of approaches, methods, and techniques.
The course intends to introduce PhD students to the exciting field of design science research in IS. It wants to provide insights into multiple perspectives of DSR: e.g., the theoretical foundation of DSR, frameworks and methodologies to conduct DSR and the contribution of DSR in form of design theories.
With this knowledge students will be enabled to assess the rigor and relevance of DSR in general, but also be prepared to plan and execute their own design-oriented research projects successfully.

IS 901 Epistemological Foundations of Information Systems and Operations/Logistics Research

Doktorandenseminar 2st. Heinzl, A.

Einzel	Mo	08:30 - 11:45	07.10.2013-07.10.2013	L 15, 1-6 (Hochhaus) 714-715
Einzel	Mo	12:00 - 13:30	07.10.2013-07.10.2013	L 15, 1-6 (Hochhaus) 714-715
Einzel	Mo	08:30 - 11:45	14.10.2013-14.10.2013	L 15, 1-6 (Hochhaus) 714-715
Einzel	Di	08:30 - 11:45	15.10.2013-15.10.2013	L 15, 1-6 (Hochhaus) 714-715
Einzel	Mi	08:30 - 11:45	02.10.2013-02.10.2013	L 15, 1-6 (Hochhaus) 714-715
Einzel	Mi	08:30 - 11:45	09.10.2013-09.10.2013	L 15, 1-6 (Hochhaus) 714-715

Kommentar:

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

IS 914: Grounded Theory in Practice

Vorlesung Mädche, A. / Li, Y.

wtl	Di	09:00 - 12:15	01.10.2013-12.11.2013	L 15, 14 - 17 (Anbau) B 101

Kommentar:

Instructor: Prof. Dr. Fred Niederman (John Cook School of Business, Saint Louis University)

Description

This workshop will focus on the concepts and applications of grounded theory (GT). As a workshop the emphasis will be on student ability to perform the tasks leading to successful GT investigation. The educational model is loosely based on experiential learning that centers around a sequence of stating hypotheses or expectations, testing these through some experience or activity, discussing and interpreting resulting observations, then reflecting and forming increasingly sophisticated understandings. Students will have the opportunity to develop an overview understanding of GT through directed readings and discussion, planning and execution of related tasks, receipt of feedback and opportunities for correction and improvement on initial efforts, and reflection on each task/activity. It is expected that students will read one of three main books on this topic and at least 5 of the example articles to be chosen according to the topical interest of each student.

The course content will address the formal Glaser and Straus formulation of grounded theory but acknowledge variations that have evolved over the years. The seminar will be organized in a workshop format. The workshop will involve hands on application through development of a sample protocol, individual conduct of interviewing relevant subjects, transcription, coding, and data analysis. This exercise should reflect all of the relevant steps necessary for the conduct of a full scale GT project. Because the focus will be on the semantic and meaningful comments of subject/participants, supporting software will be discussed but not emphasized. Students can do all the work needed using Microsoft Word tables and will be shown ways to do this quickly and efficiently. Microsoft Excel would serve as an equally viable resource. The purpose of this seminar is to not only bring awareness of the methods of GT to participants but also to provide an introductory level skill base for future research activity as well as competence and understanding for evaluation and review of the GT work of other scholars.

It is expected that the production of a genuine research level paper will be one result of this course. With the guidance of the instructor, it is anticipated that the collective results of project structuring, data gathering, and systematic coding analysis, the core of a publishable paper will be created. As a result, students will experience genuine research activity from conception through execution, rather than observe a simulation. Should the level of production rise to that sufficient for publication students will have an opportunity to reflect upon the outcome of such work as well as the steps involved. In the eventuality that the effort falls short of producing publishable results, students will be able to reflect upon the degree of effort needed for publication, analyze gaps between performance needed and experienced and gain valuable lessons regarding the real world of research production.

Location: L9, 7 - 308

MAN 802 Fundamentals of Nonprofit Management Science - CDSB

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

Einzel	Di	14:00 - 16:00	10.09.2013-10.09.2013
Einzel	Mi	14:00 - 15:30	16.10.2013-16.10.2013
Einzel	Do	08:30 - 12:00	21.11.2013-21.11.2013
Einzel	Do	13:30 - 17:00	21.11.2013-21.11.2013

Kommentar:

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

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

Meetings:

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

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

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

MKT 801 Fundamentals of Marketing Research

Vorlesung			4st.		Kraus, F.
wtl	Fr	10:00 - 14:00	06.09.2013-06.12.2013	L 9, 1-2 009	
Einzel	Fr	10:00 - 13:30	04.10.2013-04.10.2013		
Einzel	Fr	10:00 - 13:30	11.10.2013-11.10.2013		
Einzel	Fr	10:00 - 13:30	18.10.2013-18.10.2013		
Einzel	Fr	10:00 - 13:30	25.10.2013-25.10.2013		
Einzel	Fr	10:00 - 13:30	01.11.2013-01.11.2013		
Einzel	Fr	10:00 - 13:30	08.11.2013-08.11.2013		
Einzel	Fr	10:00 - 13:30	22.11.2013-22.11.2013		
Einzel	Fr	10:00 - 12:00	29.11.2013-29.11.2013		
Einzel	Fr	10:00 - 13:30	06.12.2013-06.12.2013		

Kommentar:

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

OPM 801 - Optimization and Heuristics

Vorlesung			2st.		Haber, B. / Lehnert, M. / Lieder, A. / Stolletz, R.
Einzel	Mo	15:30 - 18:45	28.10.2013-28.10.2013	L 7, 3-5 257	
Einzel	Mo	15:30 - 18:45	04.11.2013-04.11.2013	L 7, 3-5 257	
Einzel	Di	15:30 - 18:45	26.11.2013-26.11.2013	Schloss Schneckenhof Ost SO 133	
wtl	Mi	15:30 - 18:45	16.10.2013-27.11.2013	Schloss Schneckenhof Ost SO 318	
Einzel	Mi	15:30 - 18:45	23.10.2013-23.10.2013	L 7, 3-5 257	

Kommentar:

Aim of module:
This course aims at PhD students in information systems, business administration, and computer science. It provides a basic understanding of linear and mixed-integer optimization models and solution methods. The course is partly taught in a seminar-style format. Allocation of topics will be done together in the class.
Learning outcomes:
The course aims to introduce the students to fundamental linear and combinatorial optimization problems. They learn to formulate optimization models as mixed-integer linear programs, how to solve them with standard software, how to construct heuri-

stic solution algorithms. The students learn to deal with the complexity of real-world problems via aggregation, relaxation, and decomposition techniques.

Recommended:
Fundamentals in mathematics (including linear programming)

OPM 803 "Selected Topics in Nonlinear Optimization"

Lehrveranstaltung		2st.		Haber, B. / Schön-Peterson, C.
Einzel	Mo	10:15 - 13:30	09.12.2013-09.12.2013	Schloss Schneckenhof Ost SO 133
Einzel	Fr	10:15 - 13:30	29.11.2013-29.11.2013	Schloss Schneckenhof Ost SO 133
Einzel	Fr	10:15 - 13:30	06.12.2013-06.12.2013	Schloss Schneckenhof Ost SO 133
Einzel	Fr	10:15 - 13:30	13.12.2013-13.12.2013	Schloss Schneckenhof Ost SO 133

Kommentar:

Aim of module:
Many optimization problems in practice are nonlinear. This course introduces PhD students of information systems, business administration, and computer science to the fundamentals of nonlinear optimization theory and solution methods. The course is partly taught in a seminar-style format. Topics will be assigned in class based on student preferences and needs with regard to their thesis.
Learning outcomes: Students will get a fundamental understanding of problems, theory and solution methods in nonlinear optimization. This includes to learn how to formulate a nonlinear optimization problem mathematically, how to analyze its structure to detect e.g. convexities, how to implement and solve a problem with state-of-the-art modeling environments and solvers. Students can bring in and work on their own problems of interest, e.g. a specific one that they might face in their thesis or an actual standard problem often encountered in practice.
Prerequisites:
Formal: **none**
Recommended: Fundamentals in mathematics (including linear programming)
Further Information on the registration:
Website of the CDSB

OPM/IS 910 - CDSB Operations & Information Systems Seminar

Vorlesung		2st.		Schader, M.
wtl	Mi	12:30 - 13:30	04.09.2013-04.12.2013	L 9, 1-2 210

Kommentar:

This seminar is organized for the Center of Doctoral Studies in Business (CDSB) in cooperation with the Area of Operations and Information Systems. Visiting researchers present their latest research.
Lecture Room: 409 in L9, 1-2; Wednesday from 12:30 to 1:30 p.m.. The preliminary schedule you will be published soon.

ECTS-points are only allocated to CDSB-students.

Statistics Refresher

Vorlesung				Voget, J.
Einzel	Fr	10:00 - 18:45	06.09.2013-06.09.2013	Schloß Ostflügel O 129
Einzel	Fr	10:00 - 18:45	13.09.2013-13.09.2013	Schloß Ostflügel O 129
Einzel	Fr	10:00 - 18:45	20.09.2013-20.09.2013	Schloß Ostflügel O 129
Einzel	Fr	10:00 - 18:45	27.09.2013-27.09.2013	Schloss Schneckenhof Ost SO 133

Kommentar:

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

Vorlesung Prof. Koch

Vorlesung				Spieß, J.
Einzel	Mo	17:15 - 21:00	16.09.2013-16.09.2013	Schloß Ostflügel O 251-53

Kommentar:

tba

Center for Doctoral Studies in Economics (CDSE)

Applied Econometrics

Vorlesung		2st.			Voget, J.
Einzel	Mo	10:30 - 12:00	27.01.2014-27.01.2014	Schloss Schneckenhof Ost SO 133	
wtl	Di	10:15 - 11:45	03.09.2013-03.12.2013	Schloß Ostflügel O 326/28	
Einzel	Di	10:15 - 11:45	10.12.2013-10.12.2013		
wtl	Mi	08:30 - 10:00	04.09.2013-06.12.2013	L 7, 3-5 257	
Einzel	Mi	08:30 - 10:00	11.12.2013-11.12.2013	L 7, 3-5 257	
Einzel	Mi	10:15 - 12:00	29.01.2014-29.01.2014	Schloß Ostflügel O 251-53	

Kommentar:

tba

E550 New Economic History: Methods and Results

Vorlesung		2st.			Streb, J.
wtl	Mo	17:15 - 18:45	02.09.2013-02.12.2013	L 9, 1-2 002	

Kommentar:

Module number and title: E 550 New Economic History: Methods and Results

Responsible Teacher of the Module: Prof. Dr. Jochen Streb

Form and applicability of the module: elective course for Ph.D. and master in economics students

Duration of the Module: 1 semester

Cycle of offer: each fall semester

ECTS-Credits: 5

Teaching Method (hours per week): lecture (2 SWS)

Prerequisites: E702, E703, E802, E803, E805, E806

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

Expected Competences acquired after Completion of the Module:
• Ability to assess the strengths and weaknesses of established research projects in economic history
• Ability to design own research projects

Requirements for the Assignment of ECTS Credits and Grades:
• Written Exam (90 minutes) (weighting 2/3)
• midterm essay only for doctoral students (weighting 1/3)

Further information: An extensive reading list will be provided at the beginning of the course.

Contact: Prof. Dr. Jochen Streb, e-mail: streb@uni-mannheim.de, phone: 181-1932, L7, 3-5, room P19/20

Homepage: http://wirtschaftsgeschichte.vwl.uni-mannheim.de/

E700 Mathematics for Economists

Vorlesung und Übung 4st. Kurbel, R.

wtl	Mo	10:15 - 11:45	02.09.2013-23.09.2013	A 5, 6 Bauteil B B 243
wtl	Mo	13:45 - 15:15	02.09.2013-23.09.2013	L 7, 3-5 P 044
wtl	Mo	13:45 - 15:15	02.09.2013-23.09.2013	L 7, 3-5 P 043
wtl	Mo	15:30 - 17:00	02.09.2013-23.09.2013	L 9, 1-2 003
wtl	Mo	15:30 - 17:00	02.09.2013-23.09.2013	L 9, 1-2 002
Einzel	Mo	09:00 - 11:15	20.01.2014-20.01.2014	L 7, 3-5 P 043
wtl	Di	10:15 - 11:45	03.09.2013-24.09.2013	L 7, 3-5 001
wtl	Di	13:45 - 15:15	03.09.2013-24.09.2013	L 9, 1-2 002
wtl	Di	13:45 - 15:15	03.09.2013-24.09.2013	L 9, 1-2 003
wtl	Di	15:30 - 17:00	03.09.2013-24.09.2013	L 9, 1-2 002
wtl	Di	15:30 - 17:00	03.09.2013-24.09.2013	L 9, 1-2 003
wtl	Mi	10:15 - 11:45	04.09.2013-25.09.2013	L 7, 3-5 S 031
wtl	Mi	13:45 - 15:15	04.09.2013-25.09.2013	L 9, 1-2 002
wtl	Mi	13:45 - 15:15	04.09.2013-25.09.2013	L 9, 1-2 003
wtl	Mi	15:30 - 17:00	04.09.2013-25.09.2013	L 9, 1-2 002
wtl	Mi	15:30 - 17:00	04.09.2013-25.09.2013	L 9, 1-2 003
wtl	Do	10:15 - 11:45	05.09.2013-26.09.2013	L 7, 3-5 S 031
wtl	Do	13:45 - 15:15	05.09.2013-26.09.2013	L 7, 3-5 P 043
wtl	Do	13:45 - 15:15	05.09.2013-26.09.2013	L 9, 1-2 003
wtl	Do	15:30 - 17:00	05.09.2013-26.09.2013	L 9, 1-2 002
wtl	Do	15:30 - 17:00	05.09.2013-26.09.2013	L 9, 1-2 003
Einzel	Fr	08:30 - 10:00	06.09.2013-06.09.2013	A 5, 6 Bauteil B B 244
Einzel	Fr	08:30 - 10:00	27.09.2013-27.09.2013	L 9, 1-2 003

Kommentar:

Module number and title: E 700 Mathematics for Economists

Responsible Teacher of the Module: Dr. Ralf Kurbel

Form and applicability of the module: PhD, Master in Economic Research Core Course

Duration of the Module: 1 semester

Cycle of offer: each fall semester

ECTS-Credits: 6.0

Teaching Method: lecture (2 SWS) exercise (2 SWS)

Course Language: English

Prerequisites: basic mathematical knowldge

Goals and Contents of the Module: The course consists of four chapters:

- Chapter 1: basic mathematical concepts like sets, functions and relations are introduced and discussed. Strict mathematical reasoning is explained and applied.
- Chapter 2: covers the concept of metric and normed spaces and discusses the convergence of sequencesin these spaces, the continuity of functions, and the concept of compact sets.
- Chapter 3: deal with vector spaces. matrix algebra, linear transformation, and eigenvalues of matrices.
- Chapter 4: covers a multivariate concept of differentiability and its application in solving unconstraint and constrained optimization problems.

Expected Competences acquired after Completion of the Module: The students know basic mathematical concepts of analysis and linear algebra. They can interpret mathematical formulas that are written in the condensed mathematical syntax. The students understand the concept of a proof and can develop rigorous mathematical proofs in a elementary level. They understand abstract mathematical concepts like metric spaces and linear spaces and are able to comprehend argumentation on basis of abstract mathematical concepts. They are able to apply their konwoledge; especially they are familiar with the calculation of limits and derivatives, the methods of linear algebra, and they can solve nonlinear optimizataion problems. The students are able to communicate their mathematical kowledge in English

Requirements for the Assignment of ECTS Credits and Grades: written exam: 120 min

Literature: recommended textbook: de la Fuente, A. (2000). Mathematical Methods and Models for Economists. Cambridge University Press

E701 Advanced Microeconomics I

Vorlesung und Übung		4.5st.			Schutz, N.
wtl	Mo	12:00 - 13:30	07.10.2013-02.12.2013	L 7, 3-5 P 044	Stenzel
wtl	Mo	13:45 - 15:15	07.10.2013-02.12.2013	L 7, 3-5 P 044	Stenzel
wtl	Mo	17:15 - 18:45	07.10.2013-02.12.2013	L 7, 3-5 P 044	Stenzel
Einzel	Mo	09:00 - 12:00	27.01.2014-27.01.2014	L 7, 3-5 P 043	
wtl	Di	08:30 - 10:00	08.10.2013-03.12.2013	L 7, 3-5 001	
wtl	Mi	10:15 - 11:45	09.10.2013-04.12.2013	L 7, 3-5 S 031	

Kommentar:

Module number and title: E701 Advanced Microeconomics 1

Responsible teacher of the module: Nicolas Schutz

Form and applicability of the module: Core Course Ph.D

Duration of the Module: 1 semester

Cycle of offer: Each fall semester

ECTS-Credits: 8

Teaching method: Lecture (3 SWS) + exercise (1.5 SWS)

Course language: English

Prerequisites: E700

Goals and Contents of the module: The course gives a foundation for studies for nicroeconomics at a PhD level. The first part is devoted to consumer and producer theory. It is organized as follows:

1) Consumer choice, the weak axiom of revealed preference and the law of demand (Mas- Colell, Whinston and Green, Chapter 2)
2) Classical demand theory, presenation theorem, utility maximization, expenditure minimization and duality (MWG Ch. 3)
3) Production, profit maximization and cost minimization (MWG Ch. 5)
4) Choice under uncertainty, represenation theorem, money lotteries and risk aversion (MWG Ch. 6)

The second part covers game theory and is organized as follows:
1) Static games of complet information: Normal form games, existence of Nash equilibria (Fudenberg and Tirole Ch. 1)
2) Dynamic games of complete information: extensive form games, subgame perfection and repeated games (FT, Ch. 3-5)
3) Static games of incomplete informtaion: types, Bayesian equilibrium and purification (FT, Ch. 6)
4) Dynamic games of incomplete inforamtion: perfect Bayesian equilibrium, sequential equilibrium and forward induction (FT, Ch. 8 and 11)

Expected Competences acquired after completion of the module: Students learn the baisc tools for graduate level microeconomic analysis. The concepts learned in the course serve as building blocks for more advanced topics such as the ones studied in Advanced Microeconomics 2 and 3 and also for macroeconomics and empirical studies. Students also learn using rigorous formal proofs for microeconomic questions.

Requirements for the assignment of ECTS-Credits and Grades:

• Written exam: 180 min (90% weighting)
• Exercises (10% weighting)

Literature: Recommendet textbooks:

• Fudenberg, D & Tirole, J. (1991). Game Theory. MIT Press

• Kreps, D. (2012). Microeconomic Foundation 1: Choice and Competitive Markets. Princetion University Press.
• Mas- Colell, A. Whinston, M.D. & Green, J. (1995). Microeconomic Theory. Oxford University Press.

E702 Advanced Macroeconomics I

Vorlesung und Übung 4.5st. Dürnecker, G.

wtl	Di	13:45 - 15:15	15.10.2013-03.12.2013	L 9, 1-2 002	
wtl	Mi	17:15 - 18:45	09.10.2013-04.12.2013	L 9, 1-2 001	
wtl	Mi	13:45 - 15:15	16.10.2013-04.12.2013	L 9, 1-2 002	
wtl	Do	17:15 - 18:45	10.10.2013-05.12.2013	L 7, 3-5 001	

Kommentar:

Module number and title: E 702 Advanced Macroeconomics I
Responsible Teacher of the Module: Prof. Georg Dürnecker, Ph.D.
Form and applicability of the module: PhD, Master in Economic Research Core Course
Duration of the Module: Half a semester **Cycle of offer:** each fall semester
ECTS-Credits: 8.0 **Teaching Method:** lecture (3 SWS) exercise (1.5 SWS)
Course Language: English **Prerequisites:** E700
Goals and Contents of the Module: This course covers dynamic optimization methods in discrete time. To illustrate these concepts, various applications in consumption, growth, real business cycles, labor search and optimal taxation are presented and studied.
Requirements for the assignment: Written exam 120 min. (80%), Problem sets (20%)
Expected Competences acquired after Completion of the Module: Students who have successfully completed this course have acquired the knowledge of
• the mathematical concepts related to dynamic programming(sequence problem, transversality condition, Bellman equation, contraction mapping, principle of optimality)
• the basic numerical tools required to modern macroeconomic research. The class of models include: the neoclassical growth model, overlapping- generations models, the real business cycle model, and partial and general equilibrium search and matching models.

Requirements for the assignment of ECTS credits and grades: Written exam 120 min. (80%), Problem sets (20%)
Literature: textbooks:
• Acemoglu, D (2008). Introduction to Modern Economic Growth. Princeton University Press
• Ljungqvist, L. Sargent, T.J. (2004). Recursive Macroeconomic Theory. MIT Press.
• Prescott, E.C. Lucas, R.E. Stokey, N.L. (1989). Recursive Methods in Economic Dynamics. Harvard University Press

E703 Advanced Econometrics I

Vorlesung und Übung 6st. Leucht, A. / Dzemski, A. / Sarnetzki, F.

wtl	Di	10:15 - 11:45	08.10.2013-06.12.2013	L 7, 3-5 001	
wtl	Do	10:15 - 11:45	10.10.2013-06.12.2013	L 7, 3-5 001	
wtl	Do	13:45 - 15:15	10.10.2013-06.12.2013	L 9, 1-2 003	Dzemski/Sarnetzki
wtl	Do	15:30 - 17:00	10.10.2013-06.12.2013	L 9, 1-2 003	Dzemski/Sarnetzki
Einzel	Do	13:45 - 17:00	05.12.2013-05.12.2013	Schloß Ostflügel O 131	

Kommentar:

Module number and title: E 703 Advanced Econometrics I

Responsible Teacher of the Module: Prof. Dr. Anne Leucht / Prof. Dr. Enno Mammen

Form and applicability of the module: core course for Ph.D

Duration of the Module: 1 semester

Cycle of offer: each fall semester

ECTS-Credits: 8

Teaching Method: lecture (4 SWS) tutorial (2 SWS)

Course Language: English

Prerequisites: E700

ECTS-Credits: 8

Goals and Contents of the module:
The goal of the module is to offer advanced treatment to econometric theory and to serve as the gateway to further advanced theoretical and applied econometric modules offered in the economics graduate program at the Department of Economics in Mannheim.
In the module an introduction will be given to the probabilistic framework of econometric theory.
In the first part, basic notions of probability theory with their measure theoretical background are explained: probability measure, random variables, expectations, conditional expectations, notions of convergence and basic limit theorems.
The second part will be devoted to the formal derivation of theoretical foundations of linear regression models. The theory of the first part is then applied to obtain asymptotic properties of parameter estimators and to set up statistical tests in this framework.
The module gives training in the use of mathematical arguments in the theory of asymptotic econometrics.

Expected Competences acquired after Completion of the Module:
On successful completion of the module, students are expected to attain the following competences:
• Attain advanced theoretical knowledge in econometrics in the specific topics the module covers.

• Be familiar with current theories and recent developments in the specific topics of focus for the module.

• Attain a higher/advanced level of analytical capability.

• Attain knowledge in the probabilistic background of advanced theoretical econometrics.

• Be in a position to take on follow-up advanced theoretical and applied econometrics modules.

• Attain the level of competence that permits independent undertakings in search of new knowledge in the specialist areas the module covers.

• Attain the level of competence required to carry out (theoretical) research-oriented projects independently.

• To be in a position to exchange information, ideas, and solutions with experts of the field on a scientific level as well as with laymen.

• To be able to communicate and to work effectively and efficiently with people and in groups.

• Graduates are able to communicate precisely in the English specialist language.

Requirements for the Assignment of ECTS Credits and Grades:
• written exam, 120 min,
• regular attendance required

Literature: recommended testbooks
• Hayashi, F. (2000). Econometrics. Princeton University Press.
• Jacod, J. and Protter, P. (2000). Probability Essentials. Springer.

Contact Person: Prof. Dr. Anne Leucht, e-Mail: aleucht@mail.uni-mannheim.de, L7, 3-5, room 1.32,
Tel. 181-1258, Prof. Dr. Enno Mammen, Tel. 181-1927, E-mail: emammen[at]rumms.uni-mannheim.de, L7, 3-5, room 127.

E703 Advanced Econometrics I (mostly CDSB PhD students)

Vorlesung		5st.			Voget, J.
Einzel	Mo	13:45 - 15:15	16.12.2013-16.12.2013	Schloss Schneckenhof Ost SO 133	
wtl	Di	13:45 - 15:15	01.10.2013-06.12.2013	Schloss Schneckenhof Ost SO 133	
wtl	Di	17:15 - 18:45	08.10.2013-05.12.2013	L 7, 3-5 257	
Einzel	Di	13:45 - 15:15	10.12.2013-10.12.2013	Schloß Ostflügel O 251-53	
wtl	Mi	12:00 - 13:30	02.10.2013-06.12.2013	Schloss Schneckenhof Ost SO 133	
Einzel	Mi	12:00 - 13:30	11.12.2013-11.12.2013	Schloß Ostflügel O 251-53	
wtl	Do	12:00 - 13:30	03.10.2013-06.12.2013	L 7, 3-5 257	
wtl	Do	13:45 - 15:15	03.10.2013-06.12.2013	Schloß Ostflügel O 135	
Einzel	Do	13:45 - 15:15	12.12.2013-12.12.2013	Schloss Schneckenhof Ost SO 133	
Einzel	Fr	13:45 - 15:15	13.12.2013-13.12.2013	Schloss Schneckenhof Ost SO 133	

Kommentar:

The course is designed to offer an advanced treatment to econometric theory and applications. Topics covered include: Repetition of ordinary least squares and generalized least squares, instrumental variables estimation, simultaneous equations, generalized method of moments and maximum likelihood estimation, time series and panel data econometrics. Attendance in the lectures and exercise sessions are mandatory. Attempting exercise questions ahead of each session and taking active part during the course of the sessions is essential.
The course is intended for Masters and first year PhD students with prior knowledge of undergraduate level econometrics. Working knowledge of basic probability theory, differential calculus, linear algebra and matrix algebra are assumed. Students should check if they are sufficiently familiar with these topics. A refresher course in statistics is offered on Friday ().
Prerequisites: E700
ECTS credits: 8.0
Start: End:

Exercises:
El Chamaa
Start: tba., End: tba
Stata Tutorial:
Exam on tba

E800 CDSE Seminar

Seminar		2st.		Schmidt-Dengler, P. / Weber, A.
wtl	Di	15:30 - 17:00	03.09.2013-03.12.2013	L 7, 3-5 S 031
Einzel	Di	13:45 - 15:15	19.11.2013-19.11.2013	L 7, 3-5 S 031

Kommentar:

Course title: CDSE Seminar

Instructor: Prof. Schmidt-Dengler, Prof. A. Weber

Method (hours per week): Colloquium (2 h)

Prerequisites: 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)

E813 Quantitative Macroeconomics and Numerical Methods

Vorlesung und Übung		3st.		Dürnecker, G.
wtl	Mo	17:15 - 18:45	09.09.2013-14.10.2013	
wtl	Di	19:00 - 20:30	10.09.2013-15.10.2013	
wtl	Mi	19:00 - 20:30	11.09.2013-16.10.2013	

Kommentar:

Module number and title: E 813 Quantitative Macroeconomics and Numerical Methods
Responsible Teacher of Module: Prof. Georg Dürnecker, Ph.D.
Form and applicability of the module: elective course for Ph.D
Duration of the Module: 1 semester **Cycle of offer:** each fall semester
ECTS credits: 7.0 **Teaching Method** (hours per week): Lecture (2 SWS) + practical classes (1SWS)
Course Language: English **Prerequisites:** E700, E701, E702, E703
Exercise Classes: In addition to the lecture there will be a weekly exercise class in which we will discuss the problem sets.
Goals and Contents of the Module: This course provides numerical tools for the analysis and evaluation of dynamic (stochastic) general equilibrium models. The main emphasis is on learning the methods and the techniques, and their implementation. Many of the methods discussed in this course are also useful in various fields in applied microeconomics, particularly in those that require structural modeling and estimation. The course requires students to use standard computer programming languages (such as GAUSS or Matlab). The topics that are covered include:
- Numerical Tools: Numerical differentiation and integration, interpolation and approximation of functions, projection methods, root-finding, stochastic processes
- Numerical solution methods: Iteration-based methods, parametrized expectations approach, second and higher order approximation methods
- Heterogenous agents models and incomplete market economies with idiosyncratic and aggregate risk
- Calibration and simulation-based estimation of dynamic models

Expected Competences aquired after Completion of the Module: Students are able to write down quantitative economic models, solve them numerically, simulate the equilibrium, calibrate and estimate the structural model parameters. The class of models students are being familiarized with include: the neoclassical growth model, overlapping-generations models and heterogenous agents models with complete and incomplete markets, and idiosyncratic and aggregate risk. Furthermore, students are able to use economic models together with quantitative research methods to study theoretical questions, but also to confront theory with the data in a consistent manner.

Requirements for the Assignment of ECTS Credits and Grades:

• 5 Excercises (50%), Term Project (50%)

Literature: Recommended Textbooks

• Fabio Canova, Methods for Applied Macroeconomic Research, Princeton University Press, 2009
• Burkhard Heer and Alfred Maussner, Dynamic General Equilibrium Modelling, Springer, 2009
• Ken Judd, Numerical Methods in Economics, MIT Press, 1998
• Jerome Adda and Russell Cooper, Dynamic Economics, MIT Press, 2003
• William Press et al., Numerical Recipes, The Art of Scientific Computing, Cambridge

Contact Person: Georg Dürnecker, duernecker@uni-mannheim.de

E820 Theoretical Microeconometrics

Seminar		2st.		Frölich, M.
wtl	Do	12:00 - 13:30	05.09.2013-05.12.2013	

Kommentar:

Module number and title: E820 Theoretical Microeconometrics

Responsible Teacher of the Module: Markus Frölich

Form and applicability of the module: elective course for PhD program

Duration of the Module: 1semester

Cycle of Offer: each semester

ECTS-Credits: 5.0

Teaching Method: Seminar (2 SWS)

Course Language: English

Prerequisites: E700 - E703; E801 - E806

Requirements for the Assignment of ECTS Credits: presentation and seminar paper

Goals and Contents of the module: The seminar prepares for own research in theoretical econometrics. 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.

Expected Competences acquired after completion of the module:
On successful completion of the module, students are expected to attain the following competences:

• Attain advanced knowledge in econometric theory.
• Attain a higher/advanced level of analytical capability.
• To be in a position to exchange information, ideas, and solutions with experts of the field on a scientific level as well as with laymen.
• Ability to communicate precisely in the English specialist language.
• Presentation skills.
• Attain the level of competence that permits independent undertakings in search of new knowledge in microeconometric theory.

Contact Person: Markus Frölich, froelich@uni-mannheim.de

E823 Advanced Time Series Analysis

Vorlesung und Übung		3st.		Trenkler, C.
wtl	Di	12:00 - 13:30	03.09.2013-15.10.2013	L 9, 1-2 002
wtl	Do	15:30 - 17:00	05.09.2013-06.12.2013	
Einzel	Do	10:00 - 12:00	19.12.2013-19.12.2013	L 7, 3-5 P 043

Kommentar:

Module number and title: E823 Advanced Time Series Analysis

Responsible teacher of the module: Prof. Dr. Carsten Trenkler

Form and applicability of the module: elective course for Ph.D

Duration of the module: 1 semester

Cycle of offer: each fall semester
ECTS-Credits: 7

Teaching method (hours per week): lecture (2 SWS) + exercise (1 SWS)

Course language: English

Prerequisites: PhD program in economics: E700 - E703 and E801 - E806; other programs: E700, E703, E803 and E806 or equivalent courses

Goals and contents of the module: The course covers asymptotic and, partly, empirical analysis of time series variables and data. It aims to equip students with the necessary methodological tools to understand and to solve theoretical problems in time series analysis. Moreover, students should become familiar with the main tools for empirical time series analysis. Both univariate and multiple time series tools are introduced. The moving average and autoregressive frameworks, inference procedures (estimators, tests, structural analysis tools), univariate and multivariate asymptotic concepts, in particular unit root asymptotics, as well as VAR models are dealt with. Theoretical and empirical problems will be addressed in the exercises.

Expected competences acquired after completion of the module: The students have acquired the necessary demanding econometric, statistical and mathematical techniques to understand and solve theoretical problems in univariate and multiple, time series analysis, i.e. in special fields of econometrics. They are able to understand methodologically demanding specialist literature and, based on that, can extend their methodological knowledge independently. They are able to sort out relevant literature for problem solving, i.e. they can analyze and synthesise the special literature. The students have acquired basic tools for empirical time series analysis and can understand empirical time series literature. Based on their methodological expertise, they are able to independently extend their knowledge in order to conduct own empirical analyses.
The students can formulate research questions, are able to analyze and address them, and and can present, discuss, and defend research results in written and oral form.

Requirements for the assignment of ECTS Credits and grades:
• Written exam (90 minutes,75% weight)
• assignment (25% weight)

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 Person: Prof. Dr. Carsten Trenkler, Tel. 181-1852, E-mail: trenkler(at)uni-mannheim.de, L7, 3-5, room 105

E826 Trade Mechanism

Vorlesung und Übung 3st. Niedermayer, A. / Nocke, V.

14-täglich	Mo	10:15 - 11:45	21.10.2013-02.12.2013	L 9, 1-2 002
Einzel	Mo	10:15 - 11:45	11.11.2013-11.11.2013	L 9, 1-2 002
14-täglich	Do	13:45 - 15:15	05.09.2013-10.10.2013	L 9, 1-2 002
wtl	Do	15:30 - 17:00	05.09.2013-05.12.2013	L 7, 3-5 410

Kommentar:

Module number and title: E826 Trade Mechanism

Responsible Teacher of the Module: Andras Niedermayer

Form and applicability of the module: elective course for PhD program

Duration of the Module: 1semester

Cycle of offer: each fall semester
ECTS-Credits: 7.0
Teaching Method: Lecture (2 SWS: half of the course is a lecture, half of the course consists of student presentation) + Exercise (1 SWS)

Course Language: English

Prerequisites: E700, E701, E801, 804,

Requirements for the Assignment of ECTS Credits: Presentation (60%) and Term Paper (40%)

Goals and Contents of the module: In this course we will look at trade mechanisms in markets with informational asymmetries. We will start with models of bilateral trade and symmetric information. Then we will move to asymmetric information, multilateral trade, and the design of optimal trade
mechanisms. We will also consider markets where participants have to search for potential trade partners (undirected and directed search). We will also see how traders interact in dynamic markets where trade can be deferred to the future. Finally, we will look at trade in financial markets and in
markets with intermediaries.

Expected Competences acquired after completion of the module:
Students acquire knowledge of the microeconomic view on bilateral and multilateral trade on an advanced level. Students also acquire presentational skills. Further, they learn numerical solution techniques which are particularly relevant for microeconomic problems. Students also develop skills for writing scientific essays by working on the term paper at the end of the course.

Requirements for the Assignment of ECTS Credits: Presentation (60%) and Term Paper (40%)

Further information:
An excerpt of the articles considered in this course:
- Myerson and Satterthwaite (1983, JET)
- Riley and Zeckhauser (1983, QJE)
- McAfee (1993, Econometrica)
- Satterthwaite and Shneyerov (2007, Econometrica)
- Spulber (Market Microstructure, 1999)

Contact Person: Andras Niedermayer, aniederm@rumms.uni-mannheim.de

E827 Strategic Information Transmission for PhD

Vorlesung		2st.		Honryo, T.
wtl	Mi	14:45 - 17:00	04.09.2013-25.09.2013	
wtl	Mi	14:45 - 17:00	02.10.2013-06.12.2013	L 7, 3-5 410
Einzel	Mi	14:00 - 17:00	20.11.2013-20.11.2013	L 9, 1-2 001
Einzel	Mi	15:30 - 17:00	27.11.2013-27.11.2013	L 9, 1-2 002

Kommentar:

Module number and title: E 827 Strategic Information Transmission for PhD

Responsible Teacher of the Module: Takakazu Honryo

Form and applicability of the module: elective course for Ph.D

Duration of the Module: 1 semester

Cycle of offer: each fall semester

ECTS-Credits: 5.0

Teaching Method: Seminar (2 SWS)

Course Language: English

Prerequisites: E 700- E 703, E 801- E 806
Ph.D. course is sufficient. You should be comfortable with solving games of incomplete information and refinements of Nash equilibrium such as sequential equilibrium. Some background in general microeconomics is also helpful (the first year Ph.D. micro sequence is more than enough).

Goals and Contents of the Module: This research seminar focuses on strategic information tansmission from an informed expert to an uniformed decision- maker. It covers the seminal articles in the field of strategic communication (cheap talk games, persuasion games,...) as well as more recent develpoments and applications (e.g. mixed models, multi- agent communication...).
This seminar is fully research- oriented.

Expected Competences acquired after Completion of the Module:
• a good general konwledge of models and strategic communication and a broad overview of the possible domains of application
• on the methodology side: seminar calls for good analysis and synthesis ability
• should help students improve their ability to read, understand and assess high-level research papers

Requirements for the Assignment of ECTS Credits and Grades:
• Oral Presentation of a research article (50%)
• written exam (50%)

Contact person: Takakazu Honryo

E837 Research Seminar in Mathematical Econometrics, Stochastics and Finance

Seminar			2st.	Leucht, A. / Mammen, E. / Potthoff, J. / Schied, A. / Schlather, M. / Neuenkirch, A.	
wtl	Di	12:00 - 13:30	03.09.2013-06.12.2013	L 7, 3-5 P 043	

Kommentar:

Module number and title: E837 Research Seminar in Mathematical Econometrics, Stochastics and Finance

Responsible teacher of the Module: Prof. Dr. Anne Leucht, Prof.Dr. Enno Mammen, Prof.Dr. Jürgen Potthoff, Prof.Dr. Alexander Schied, Prof.Dr. Martin Schlather, Prof.Dr. Andreas Neuenkirch

Form and applicability of the module: elective course for Ph.D

Duration of the Module: 1 semester

Cycle of offer: each fall semester
ECTS-Credits: 5
Teaching Method: seminar (2SWS)

Course Language: English

Prerequisites: Master, solid knowledge in econometrics, probability theory and statistics at the level of E703 or preferably of some follow up course

Goals and Contents of the Module: Discussion of current research topics in mathematical econometrics and of own research

Expected Competences acquired after completion of the module:
• Attain knowledge in recent topics of research in mathematical econometrics, probability theory,statistics and finance.
• To be in a position to exchange information, ideas, and solutions with experts of the field on a scientific level as well as with laymen.
• Ability to communicate precisely in the English specialist language.
• Presentation skills.
• Attain the level of competence that permits independent undertakings in search of new knowledge in the specialist areas the module covers.

Requirements for the Assignment of ECTS Credits and Grades: Oral Exam

Contact person: Prof. Dr. Anne Leucht, eMail: aleucht@mail.uni-mannheim.de

E839 Topics in Macroeconomics

Seminar			2st.		Born, B. / Ramos Santos, C. / Tertilt, M.
wtl	Do	12:00 - 13:30	05.09.2013-04.12.2013	L 9, 1-2 210	

Kommentar:

Course Title: E839 Topics in Macroeconomics
Responsible Teacher of the Module: Prof. Cezar Santos, Ph.D. and Prof. Dr. Benjamin Born
Offered: every semester
Teaching Method: Seminar (2 SWS)
Course level: Ph.D.
Course language: English
ECTS-Credits: 5
Prerequisites: first and second year Ph.D. courses
Goals and Contents on the module: Research seminar where Ph.D.-students in years 3-5 present their own research and receive feedback. Occasionally we will also have an outside guest speaker.
Expected Competences acquired after completion of the module: Presenting of research projects

E840 Junior Research Dialogue in Applied Econometrics

Seminar			2st.		Bergemann, A.
wtl	Fr	12:00 - 13:30	06.09.2013-29.11.2013	L 7, 3-5 P 043	
Einzel	Fr	12:00 - 13:30	06.12.2013-06.12.2013	L 7, 3-5 P 044	

Kommentar:

Course Title: E 840 Junior Research Dialogue in Applied Econometrics

Responsible Teacher of the Module: Annette Bergemann

Offered: HWS (fall)

Teaching Method (hours per week): seminar (2)

Course Level: Ph.D.

Course Language: English

Prerequisites: Core Courses: E 700- E 703, E 801- E806

ECTS-Credits: 5

Requirements for the Assignment of ECTS Credits and Grades: active participation and presentation (100%)

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:

Contact Persons: Prof. Dr. Annette Bergemann, Tel. 181-1930, E-mail: annette.bergemann(at)uni-mannheim.de, L7, 3-5, room 1.45

E841 Theory of Industrial Organization (PhD)

Vorlesung			3st.		Nocke, V.
wtl	Mo	13:00 - 15:30	02.09.2013-02.12.2013	L 9, 1-2 003	

Kommentar:

Course Title: E841 Theory of Industrial Organization

Responsible Teacher of the Module: Prof. Volker Nocke, PhD

Offered: HWS (fall semesters)

Teaching Method: lecture (3 SWS)

Course Level: Ph.D, elective course for Master in Economic Research

Course Language: English

Prerequisites: First-year PhD courses

ECTS-Credits: 7.5

Requirements for the Assignment of ECTS Credits and Grades: written exam (100%)

Goals and Contents of the module: PhD-level course of the modern theory of industrial organization. Topics include monopoly pricing, static and dynamic oligopoly, collusion, mergers, industry dynamics, vertical relations.

Expected Competences acquired after completion of the module: Acquisition of a deep understanding of the key topics, seminal models, and frontiers of research in theoretical industrial organization.

Contact person: Anja Mayer , Tel. 0621-181-3503, E-mail: mayer@vwl.uni-mannheim.de

E846 Phd Reading Course in Industrial Organization

Doktorandenseminar			2st.		Nocke, V. / Schmidt-Dengler, P.
wtl	Mi	12:00 - 13:30	04.09.2013-04.12.2013	L 9, 1-2 003	

Kommentar:

Course Title: E 846 PhD Seminar in Industrial Organization

Responsible Teacher of the Module: Prof. Schmidt-Dengler, Prof. Nocke

Offered: Every Semester

Teaching Method: PhD Seminar

Course Level: PhD

Course Language: English

Prerequisites: All of the first-year PhD courses

ECTS-Credits: 5

Requirements for the Assignment of ECTS Credits and Grades: Presentation (100%)

Goals and Contents of the Module: 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.

Expected Competences acquired after Completion of the Module: Doctoral Students wil know how to
• identify a research question
• put a research question into context of the relevant literature
• present their current stage of research to their peers in a seminar environment

Contact person: Anja Mayer / Tel: 0621-181-3503 / Mail: mayer@vwl.uni-mannheim.de

E849 Incomplete Information in Macro: Reading Group

Seminar		2st.			Evers, M.
wtl	Di	13:45 - 15:15	03.09.2013-03.12.2013	Schloß Ehrenhof West EW 256	

E853 Topics in Corporate Finance

Blockseminar		2st.			Lévy, R.
Einzel	Mi	15:30 - 17:00	18.09.2013-18.09.2013	L 7, 3-5 410	
Einzel	Mi	15:30 - 17:00	20.11.2013-20.11.2013	L 7, 3-5 410	
Einzel	Do	17:00 - 19:00	28.11.2013-28.11.2013	L 7, 3-5 410	

Kommentar:

Course Title: E853 Topics in Corporate Finance

Responsible Teacher of the Module: Prof. Raphaël Levy

Offered: HWS (fall)

Teaching Method: There will be an organizational meeting on 18 September, 15:30 - 17:00 and a block seminar (2 full days) later during the semester. The block seminar dates will be coordinated with all participants.

Course level: PhD

Course language: English

Prerequisites: First-year PhD courses in microeconomic theory

Examination: Classroom presentation (30% of final grade) + Referee report (70% of final grade)

ECTS-Credits: 5

Goals and Contents of the Module: The seminar will cover selected topics in corporate finance (for instance executive pay, security design, takeovers,...) but will only focus on theory articles. We will discuss, criticize and extend research articles pertaining to these topics. Participants are expected to present one article in the block seminar sessions and to hand in an extended referee report a few weeks after. The report should contain a critical assessment of the paper, discussions on how the paper relates to the literature, and possilbly some extensions. The seminar is fully research- oriented and is designed for PhD students.

Expected Competences acquired after completion of the module: Students are expected to have a good general knowledge of corporate finance models. The seminar should help students improve their ability to read, understand and assess high-level research papers.

Contact person: Raphael Levy; E-mail: raphael.levy@uni-mannheim.de; L7, 3-5, room 3.02

E855 Empirical Industrial Organization (Static Models)

Vorlesung und Übung 3st. Schmidt-Dengler, P. / Wakamori, N.

wtl	Mo	10:15 - 11:45	02.09.2013-14.10.2013	L 7, 3-5 P 044
wtl	Mi	10:15 - 11:45	04.09.2013-16.10.2013	L 9, 1-2 002
Einzel	Mi	10:15 - 11:45	09.10.2013-09.10.2013	L 7, 3-5 158
wtl	Fr	10:15 - 11:45	06.09.2013-18.10.2013	L 7, 3-5 158
Einzel	Fr	10:00 - 12:00	29.11.2013-29.11.2013	L 7, 3-5 P 044

Kommentar:

Course Title: E855 Empirical Industrial Organization (Static Models)

Responsible Teacher of the Module: Philipp Schmidt-Dengler, Ph.D., and Naoki Wakamori, Ph.D.

Offered: HWS (Fall)

Teaching Method : Lecture (2 SWS) + Computational Exercise (1 SWS)

Course Level: 2nd year Ph.D.

Course Language: English

Prerequisites: Core Courses (E700-703, E800-806). First year microeconomics and econometrics for external students.

Goals and contents of the module: This course will cover a range of topics in Industrial Organization, including demand estimation, collusion, introduction of new technology, price discrimination, and consumer search. But the emphasis will be on recent empirical papers estimating static models. These models are the foundation of most applied structural work in Marketing, Health, Trade, Environment, and Finance. We will cover both technical details (specification, estimation strategy, identification and economic interpretation) and applications.
In addition to the lecture, an exercise course, which is designed to complement the lecture, will be offered. In the first class, we will cover how to use Matlab and Stata. Following two classes will be devoted to estimate some simple demand models in Stata and Matlab. Subsequently, we will learn two influential methods: Berry, Levinsohn and Pakes (1995) and Pakes, Porter, Ho and Ishii (WP), allocating two classes, respectively.

Course Outline:
• Introduction to Empirical Industrial Organization (Week 1)
[1] Porter, Robert (1983) "A Study of Cartel Stability: The Joint Executive Committee, 1880-1886," *Bell Journal of Economics*, 14(2), 301-314.
[2] Bresnahan, Timothy (1987) ”Competition and Collusion in the American Automobile Industry: The 1955 Price War," *Journal of Industrial Economics*, 35(4), 457-482.

• Demand for Differentiated Products (Week 2)
[3] Berry, Steven (1994): "Estimating Discrete Choice Models of Product Differentiation," *RAND Journal of Economics*, Vol. 25(2), 242-262.
[4] Berry, Steven, James Levinsohn, and Ariel Pakes (1995): "Automobile Prices in Market Equilibrium," *Econometrica*, vol. 63, 841-890.
[5] Berry, Steven, James Levinsohn, and Ariel Pakes (2004): "Differentiated Products Demand Systems from Combination of Micro and Macro Data: The New Vehicle Market," *Journal of Political Economy*, 112(1), 68-104.
[6] Nevo, Aviv (2001): "Measuring Market Power in the Ready-to-Eat Cereal Industry," *Econometrica*, 69(2), 307-342.
[7] Petrin, Amil (2002): "Quantifying the Benefits of New Products: The Case of the Minivan," *Journal of Political Economy*, 110, 705-729.

• Price Discrimination and Marketing (Week 4)
[8] Leslie, Philip (2004): ”Price Discrimination in Broadway Theater,” *RAND Journal of Economics*, 35(3), 520-541.
[9] McManus, Brian (2007): ”Nonlinear Pricing in an Oligopoly Market: The Case of Specialty Coffee,” *RAND Journal of Economics*, 38(2), 512-532.
[10] Gentzkow, Matthew (2007): ”Valuing New Goods in a Model with Complementarities: Online Newspapers,” *American Economic Review*, 97(3), 713-744.
[11] Chu, Chenghuan Sean, Philip Leslie and Alan Sorensen (2011): ”Bundle-Size Pricing as an Approximation to Mixed Bundling,” *American Economic Review*, 101(1), 263-303.

• Productivity Analysis (Week 5 and 6)
[11] Olley, Steve and Ariel Pakes. 1996. ”The Dynamics of Productivity in the Telecommunications Industry," Econometrica, 64(6), 1263-97.
[12] Levinsohn, James, and Amil Petrin (2003): "Estimating Production Functions Using Intermediate Inputs to Control for Unobservables," Review of Economic Studies, 70, 317-41.

• Moment Inequalities and Static Entry/Exit (Week 6 and 7)

[13] Bresnahan, Timothy, and Peter Reiss. 1990. ”Entry in Monopoly Markets,” Review of Economics Studies: 531-53.
[14] Berry, S. 1992. "Estimation of a Model of Entry in the Airline Industry," Econometrica 60(4): 889-918.
[15] Mazzeo, M. (2002): "Product Choice and Oligopoly Market Structure," RAND Journal of Economics 33: 221-242.
[16] Seim, Katja (2006): "An Empirical Model of Firm Entry with Endogenous Product-Type Choices," RAND Journal of Economics, 37(3), 619-640.
[17] Pakes, Ariel, Jack Porter, Kate Ho and Joy Ishii: "Moment Inequalities and Their Application," Unpublished Manuscript.

Expected Competences: First, students will catch up to the frontier research and be able to evaluate contributions of the academic articles. Second, we aim to develop student ability to conduct an individual research project by requiring them to write a research proposal as a part of evaluation. At this stage, students should use all knowledge acquired through this class -- identification, estimation strategy, and how to develop his/her contribution. Finally, through the exercise course and homework assignments, students are expected to be able to estimate (1) discrete-choice demand models with individual-level micro data or aggregate-level macro data, and (2) production functions, which are essential elements of empirical Industrial Organization.

Requirements for the assignment of ECTS-Credits and Grades:
homework assignment (60%) and research proposal (40%)

Contact Person: Naoki Wakamori, Office: L7, 3-5, Room 4.16 • E-mail: nwakamor@mail.uni-mannheim.de
Course Website: http://www.sites.google.com/site/nwakamori

E858 Mathematical Econometrics and Statistics

Vorlesung und Übung		6st.			Mammen, E. / Wahl, M.
wtl	Di	10:15 - 11:45	03.09.2013-03.12.2013	L 7, 3-5 P 044	
Einzel	Di	13:45 - 15:15	05.11.2013-05.11.2013	L 9, 1-2 003	
wtl	Mi	17:15 - 18:45	04.09.2013-04.12.2013	A 5, 6 Bauteil C C 012	Wahl
wtl	Do	10:15 - 11:45	05.09.2013-05.12.2013	L 9, 1-2 004	

Kommentar:

Course Title: E 858 Mathematical Econometrics and Statistics

Responsible Teacher of the Module: Prof. Dr. Enno Mammen

Offered: HWS 2013

Teaching Method (hours per week): lecture (4 SWS) + tutorial (2 SWS)

Course Level: PhD

Course Language: English

Prerequisites: E 703 or equivalent knowledge on the mathematical probability bachground of statistics and on asymptotic statistics.

ECTS-Credits: 14

Requirements for the Assignment of ECTS Credits and Grades: regular attendance, final written exam or alternatively oral exam.

Goals and Contents of the module:
The course discusses the mathematical foundations of asymptotic econometrics. The first part (part Ia = 8 ECTS-Credits, the first 8 weeks) deals with large sample estimation and hypothesis testing in nonlinear parametric models (e.g. nonlinear least squares, generalized method of moments, maximum likelihood, quantile regression). The second part (part Ib = 6 ECTS-Credits, the last 6 weeks) covers non- and semiparametric models, i.e. models, that include not only a finite dimensional parameter but also an infinite dimensional parameter, e.g. a function. We discuss efficient estimation of the finite dimensional parameter and estimation methods for the nonparametric part. Supplementary discussion of this part of the course are presented in the parallel more practically oriented course "Non- and semiparametric statistical models" taught by Ingo Steinke. Mathematical tools of the second part include technics from empirical process theory. The second part of the course is in particular helpful for the understanding of recent mathematically oriented contributions to econometrics.

Expected Competences acquired after completion of the module: On successful completion of the module, students are expected to attain the following competences:

• advanced theoretical knowledge in mathematical econometrics and statistics in the specific topics the module covers
• be familiar with current theories and recent developments in the specific topics the module covers
• a higher/ advanced level of analytical capability
• knowledge in the advanced asymptotic theory of econometrics

- a level of of competence that permits independent undertakings in search of new knowledge in the specialist areas the module covers
- the level of of competence required to carry out research- oriented projects independently
- to be in a position to exchange informtaion, ideas, and solutions with experts of the field on a scientific level as well as laymen.
- to communicate and to work effectively and efficiently with people in groups

Recommended Literature:

A. van der Vaart (1998). Asymptotic Statistics. Cambridge University Press
Newey and McFadden (1994). Large sample estimation and hypothesis testing. Handbook of Econometrics. Vol. IV
Pagan and Ullah (1999). Nonparametric Econometrics
Li and Racine (2007). Nonparametric Econometrics

Contact Person: Prof. Dr. E. Mammen, Tel. 181-1926, eMail: emammen[at]rumms.uni-mannheim.de, L 7, 3-5, Zi. 1.29/30, Martin Wahl, Tel. 181-1943, eMail: mawahl[at]mail.uni-mannheim.de, L 7, 3-5, Zi. 141.

E859 Institutional Economics and Economic Policy

Vorlesung		3st.		Grüner, H.
wtl	Mo	15:15 - 17:30	02.09.2013-02.12.2013	L 7, 3-5 P 043
Einzel	Di	10:00 - 11:30	10.12.2013-10.12.2013	L 7, 3-5 410

Kommentar:

Course Title: E859 Institutional Economics and Economic Policy

Responsible Teacher of the Module: Hans Peter Grüner

Offered: HWS (fall)

Teaching Method (hours per week): lecture (3SWS)

Course Level: PhD Programme

Course Language: English

ECTS-Credits: 7,5

Requirements for the Assignment of ECTS Credits and Grades:: final exam

Goals and Contents of the module:

Topics**:**

- The Role of institutions in economic policymaking/Ordnungspolitik
- Overview of the course
- Game theory: a short introduction
- Mechanism Design
  - Basic setup
  - The revelation principle in dominant strategies
  - The Gibbard Satterthwaite theorem
  - Bayesian implementation/the revelation principle
- Quasilinear environments
  - VCG mechanisms
  - AGV mechanisms
  - Participation constraints
  - The Myerson Satterthwaite theorem
  - Robust possibility theorems
  - Auctions
  - Optimal mechanisms
  - Robust mechanism design
- Preference aggregation
  - Theory
  - Experimental evidence
- Information aggregation in committees
  - Theory
  - Experimental evidence
- Financing public goods
  - Theory
  - Experimental evidence
- Mechanisms for fiscal stability
- Economic policy and credit markets
- Mechanisms for monetary policy

Expected Competences acquired after Completion: Students learn about theories of information aggregation in institutions. They learn to apply them to practical problems.

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

E866 Research Seminar in Economic Policy

Seminar			2st.		Grüner, H.
wtl	Mo	17:30 - 19:15	02.09.2013-02.12.2013	L 7, 3-5 P 043	

Kommentar:

Course Title: E 866 Research Seminar in Economic Policy

Responsible Teacher of the Module: Hans Peter Grüner

Offered: HWS (fall)

Teaching Method: seminar (2 SWS)

Course Level: Ph.D.

Course Language: English

Prerequisites: E700- E703, E801- E806

ECTS-Credits: 5

Requirements for the Assignment of ECTS Credits and Grades: at least one presentation, participate in the discussion of the seminar presentations

Goals and Contents of the module: Students present and discuss policy related economic research.

Expected competences acquired after completion of the course: Students learn to apply economic theory and quantitative methods to policy problems.

Contact Person(s): Prof. Dr. Grüner, Tel. 181-1886, L7, 3-5, room 2-05/06
E-mail: gruener@uni-mannheim.de

Further information: Students who would like to participate should contact Hans Grüner before the beginning of the semester

E 867 Semiparametrics

Vorlesung			2st.		Mammen, E.
wtl	Do	12:00 - 13:30	05.09.2013-05.12.2013	L 7, 3-5 P 043	

Kommentar:

Course Title: E 867 Semiparametrics

Responsible Teacher of the Module: Prof. Dr. E. Mammen

Offered: HWS 2013

Teaching Method: lecture (2 SWS)

Course Level: PhD

Course Language: English

Prerequisites: background in the asymptotic theory of econometrics/ statistics at least on the level of E 703, preferable also on the level of a theoretical follow- up course of E 703

ECTS-Credits: 5

Requirements for the Assignment of ECTS Credits and Grades: written examination 90 min or alternatively oram exam

Goals and Contents of the Module: Classical Statistics considers models with a finite dimensional parameter. These parametric models may be extended to so- called semiparametric moelds by adding infinite- dimensional or functional parameters. Such models arise in many ciscumstances od economic research. Often nuissance parameters are modelled as infinite- di-

mensoinal or functional parameters. The aim of semiparametric theory is to describe asymptotic optimal estimation of the parametriv components of the semiparametric model.

Expected Competences acquired after Completion of the Module: Students are expected to attain the following competences:
- advanced theoretical knowledge in econometrics in the specific topics the module covers
- be familiar with the current theoriesand recent developments in the specific topics of focus of the module
- a higher/advanced level of analytical capability
- knowledge in the advanced asymptotic theory of econometrics
- a level of competence that permits independent undertakings in search of new knowledge in the specialist areas the module covers
- lvel of competence required to carry out theoretical research- oriented projects independently
- be in a position to exchange information, ideas and solutions with experts of the field on a scientific level as well as with laymen
- to be able to communicate and to work effectively and efficeintly with people in groups
- communicate precisely in the english specialist language

Contact Person: Prof. Dr. E. Mammen, Tel. 181-1927, E-mail: emammen@rumms.uni-mannheim.de, L 7, 3 - 5, room 129/30.

Further Information: A:W: van der Vaart(1998) Asymptotic Statistics. Cambridge University Press

E868 Topics in Business Cycles

Vorlesung		2st.		Born, B.
wtl	Mo	10:15 - 11:45	21.10.2013-02.12.2013	Born
wtl	Mi	10:15 - 11:45	23.10.2013-04.12.2013	

Kommentar:

Course Title: E 868 Topics in Business Cycles
Responsible teacher of the Module: Benjamin Born
Offered: HWS 2013
Teaching Method : lecture (2 SWS) **ECTS-credits**: 5
Course Level: Ph.D. **Course Language**: English
Prerequisites: E 700- E703, E 801- E806 (or equivalent courses in Macroeconomics and Econometrics), Numerical Methods E 813 strongly recommended

Requirements for the Assignment of ECTS Credits and Grades: term paper
Goals and Contents of the Module: The global financial and economic crisis has thrown business cycle research into a state of disarray and has shown the need to go beyond traditional business cycle explanations. After reviewing the evidence on traditional drivers of the business cycle, the course will give an introduction to the rapidly expanding literature on non-traditional business cycle explanations like "news" and "uncertainty" shocks. Along the way, the participants will learn how to implement these shocks into structural macroeconomic (DSGE) models and to estimate the models using (mostly) Bayesian methods.
Expected Competences acquired after Completion of the Module:
- Broad knowledge of the modern business cycle literature
- technical skills to solve and estimate DSGE models
- ability to formulate research idea and plan

Literature: Mostly research articles but we will also draw from the book "Structural Macroeconometrics" Princeton University Press, 2nd Edition by David N. DeJong and Chetan Dave
Contact person: Benjamin Born, Tel. 181-1806, e-Mail: born@uni-mannheim.de, L 7, 3-5, room 243.

E869 Topics in Quantitative Macroeconomics I

Vorlesung		2st.		Lee, S.
wtl	Mo	15:30 - 17:00	21.10.2013-02.12.2013	
wtl	Mi	15:30 - 17:00	23.10.2013-04.12.2013	L 9, 1-2 003

Kommentar:

Course Title: E 869 Topics in Quantitative Macroeconomics I

Responsible Teacher of the Module: Sang Yoon Tim Lee

Offered: HWS

Teaching Method: Lecture (2 SWS)

Course Language: English

Prerequisites: Graduate Macroeconomic Theory required: E700- E703, Numerical Methods recommended: E801- E806. E813 recommended, but not required.

ECTS-Credits: 5

Requirements for the Assignment of ECTS Credits and Grades:
• Presentation 50%,
• Term Paper 50%

Goals and Contents of the module: 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 requires knowledge of quantitative
methods as well as empirical data sets. Finally, we will review some recent studies that have embedded human capital and entrepreneurial mechanisms into such models. There will be no assignments for the
course, but each student must submit a term paper that involves calibration with a Bewley model. The term paper need not be a complete paper, but must present a clear idea and demonstrate that the student knows how to solve his/her problem numerically (by means of simulation results, etc.)

Expected Competences acquired after completion of the module: Working knowledge on the frontier of quantitative macroeconomics, ability to formulate research idea and plan

Further Information: Mainly based on lecture notes/slides, corroborated by series of papers listed in syllabus.

Literature: relevant but not required:
• Dynamic General Equilibrium Modeling(heer and Maussner)
• Computational Methods for the Study of Dynamic Economics (Marimon and Scott eds)
• Numerical Methods in Economics (Judd)
• Advanced Macroeconomic Theory (Ljungqvist and Sargent)

E870 Multi-Unit Auctions

Seminar			2st.		Tröger, T.
wtl	Do	10:15 - 11:45	05.09.2013-05.12.2013	L 9, 1-2 002	

Kommentar:

Course Title: E 870 Multi-Unit Auctions

Responsible Teacher of the Module: Thomas Tröger

Offered: HWS (fall)

Method (hours per week): seminar (2 SWS)

Course Level: PhD

Course Language: English

Prerequisites: E533 or E804

ECTS-Credits: 5

Requirements for the Assignment of ECTS Credits and Grades: oral presentation

Goals and Contents of the Module: We will discuss research papers on multiple- unit auction mechanisms. These are mechanisms used by sellers to sell multiple units of the same good, or to sell multiple interdependent goods within the same mechanism. We will study the trade- offs that are a revenue- maximizing or efficiency- seeking seller faces when she decides what mechanism to use. We will learn how the basic methods of information economics that are introduced in the course E 804 can be adapted and extended to understand these trade- offs.

Expecetd Competences after Completion of the Module: Students acquire a deepend understanding of the basic methods of information economics that are introduced in E 804. They obtain a detailed understanding of the main methods and results in current research on multi- unit auctions. They can judge the role and the limitations of particular contributions within the grand picture of a research program. They understand the conceptual and mathematical dufficulties at the boundary of current research. They can present the main economic intuition of a particular paper to a layman, and can explain the methods applied in a particular paper to felow students.

Contact person: Thomas Tröger

E874 Explaining Productivity Differences Within and Across Countries

Blockseminar		2st.			Ciccone, A.
Einzel	Di	10:00 - 11:00	17.09.2013-17.09.2013		
Einzel	Fr	11:00 - 17:30	06.12.2013-06.12.2013	L 9, 1-2 003	

Kommentar:

Module number and title: Explaining Productivity Differences Within and Across Countries

Responsible teacher of the module: Antonio Ciccone

Form and applicability of the module: Elective course PhD program

Duration of the Module: 1 semester

Cycle of offer: each fall semester

ECTS-Credits: 5

Teaching method: seminar (2 SWS)

Expected number of students in class: 10

Course language: English

Prerequisites: E700-703, E801-806

Goals and Contents of the module: We will discuss new empirical approaches and methodologies used to uncover the factors explaining productivity differences within and across countries. We will also link the empirical evidence to the existing theories of economic growth and development.

Expected Competences acquired after completion of the module: Working knowledge of new empirical approaches and methodologies used in macroeconomics, ability to formulate reserach idea and plan.

Requirements for the assignment of ECTS-Credits and Grades: The presenataion of term paper should be based on research articles.

E876 Econometrics of Panel Data and Social Interactions

Vorlesung		2st.			Kastoryano, S.
wtl	Di	13:45 - 15:15	03.09.2013-03.12.2013		

Kommentar:

Module number and title: E876 Econometrics of Panel data and Social Interactions

Responsible teacher of the module: Professor Stephan Kastoryano

Form and applicability of the module: elective course for Ph.D

Duration of the Module: 1 semester

Cycle of offer: each fall semester

ECTS-Credits: 5

Teaching method: lecture (2 SWS)

Course language: english

Prerequisites: Advanced Econometrics I- III

Goals and Contents of the module: 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, dynamic panel models, as well as some special topics. The 4 last weeks of the course look at the econometrics analysis of social interactions: peer effects, spillover effects. Course examples and exersise sessions will focus primarily on microeconomic topics in development, education, labour, health and crime.
1) Introduction

2) Linear panel data FE, RE
3) Dynamic panel data
4) Difference in difference, synthetic controls, change- in change
5) Non- linear panel data
6) Missing data+ other topics
7) Correlated random coefficient models
8) Dynamic Treatment effects
9) Spatial panel models
10) Selected topics in panel data
11) Linear models of social interactioon
12) Variance based approaches
13) Selected Topics + Applications

Expected Competences acquired after completion of the module: The student is expected to understand the assumptions underlying the different models as well as thw common threats to these assumptions in practice. The students will be able to analyze panel data and social interaction / peer effects/ networks empirically and interpret the output appropriately. Furthermore, the students should finish the course with a thorough understanding of the threats to causal evaluations in practice.

Requirements for the assignment of ECTS-Credits and Grades: Written Examination: 90 min, 3-4 practical assignments

E877 Behavioural Game Theory (and Experiments)

Vorlesung

wtl	Do	12:00 - 15:15	17.10.2013-05.12.2013	Schloß Ehrenhof West EW 256

Kommentar:

Module number and title: E877 Behavioural Game Theory (and Experiments)

Responsible Teacher of the Module: Prof. Jörg Oechssler

Form and applicability of the module: elective course for Ph.D.

Duration of the Module: 1/2 semester

Cycle of offer: once

ECTS-Credits: 5

Teaching Method lecture

Prerequisites: E701- E703, E801- E806

Goals and Contents of the Module:
The course introduces the recent literature on behavioural game theory ans learning:
- Information Cascades
- Quantal- response equilibrium
- Level- k theories
- Fictious Play
- Reinforcement Learning
- Experinece weighted attraction leraning
- Imitation

Expected Competences acquired after Completion of the Module:
Students should be able to read and understand the literature on learning in games. They should acquire several necessary theoretical and experimental tools that can be a starting ponit for independent Ph.D.

Requirements for the Assignment of ECTS Credits and Grades: one written exam

Further information:
- Fudenberg, D. and D. Levine (1998) "The Theory of Learning in Games", Cambridge, Mass.: MIT- Press
- Colin Camerer (2003) "behavioural Game Theory: experiments in Strategic Interaction", Princeton University Press

Contact: Prof. Jörg Oechssler

E879 Quantile Regression Models

Vorlesung 2st. Lee, E.

wtl	Mi	13:45 - 15:15	25.09.2013-04.12.2013	L 7, 3-5 P 043

Kommentar:

Course Title: Quantile Regression Models

Responsible Teacher of the Module: Dr. Eun Ryung Lee
Offered: HWS 2013
Teaching Method: lecture (2 SWS)
Course Level: PhD
Course Language: English
ECTS-Credits: 5

Goals and Contents of the module: Nowadays quantile regression has become popular in many fields because it can be robust alternative to mean regression considering median regression and gives more complete picture of the conditional relationship between the response and the covariates. Many researchers have interest in extending the results in mean regression to quantile regression.
The goal of this module is to introduce several topics on quantile regression to students. It includes to give how some theoretical properties of the resulting quantile estimator can be derived and to review some recent developments on high-dimensional quantile regression models. Also some details of numerical implementation will be given for practical use.
Contents:
-Introduction to quantile regression: definition, motivation, application...
-Parametric (linear) quantile regression: asymptotics and computation of the estimator
-Nonparametric quantile regression using spline and kernel smoothing: asymptotics and computation and the estimator
-review recent papers on high dimensional quantile regression: model/variable selection issue for high dimensional quantile regression based on penalization methods such as LASSO and SCAD
Expected Competences acquired after completion of the module Students are expected to attain the following competence:
-a broad overview of quantile regression
-to learn a recent research trend regarding to high dimensional quantile regression
-advanced knowledge in techniques of establishing the asymptotic theory
-an ability in implementing the methods.

Contact Person: Dr. Eun Ryung Lee, Tel. 181-1777, lee@vwl.uni-mannheim.de, L 7, 3-5, room 145.

Job Market preparation seminar

Seminar				Tertilt, M.
wtl	Mo	00:00 - 00:15	02.09.2013-02.12.2013	

Kommentar:

Date, time and room will be announced to the participants.

Phd seminar in experimental econometrics

Seminar		3st.		Engelmann, D. / Orzen, H.
wtl	Mi	17:15 - 18:45	04.09.2013-16.10.2013	
wtl	Mi	15:30 - 17:00	23.10.2013-04.12.2013	

Kommentar:

Mittwochs, B5, im ZEW (wie gehabt)

In this seminar participants present and discuss their current research as well as ideas for future research. If you are interested in the seminar, please contact one of the seminar convenors by email.

Contact persons:
Prof. Dr. Henrik Orzen, Tel: 181-1890, E-Mail: henrik.orzen@uni-mannheim.de, L7, 3-5, room 4.05
Prof. Dr. Dirk Engelmann, Tel: 181-1894, E-mail: dirk.engelmann@uni-mannheim.de, L7, 3-5, room 403

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

Bayesian Generalized Linear and Hierarchical Models

Vorlesung

Kommentar:

Lecturer: Daniel Stegmüller.
Registration via CDSS mandatory: gess.uni-mannheim.de/CDSS

Conducting and publishing survey methodological research II

Kurs		2st.		Blom, A.
Einzel	Di	14:00 - 17:00	03.09.2013-03.09.2013	Blom
Einzel	Di	14:00 - 17:00	24.09.2013-24.09.2013	
Einzel	Di	14:00 - 17:00	08.10.2013-08.10.2013	
Einzel	Di	14:00 - 17:00	05.11.2013-05.11.2013	
Einzel	Di	14:00 - 17:00	19.11.2013-19.11.2013	
Einzel	Di	14:00 - 17:00	03.12.2013-03.12.2013	

Kommentar:

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 students will twice present their survey-methodological research and discuss their progress amongst their peers. In addition, each student will submit part of their written work-in-progress, which will be used to analyse writing patterns and common mistakes. The aim of the course is to generate a critical audience to support students' survey methodological research. Presentation dates will be assigned before the start of the course.

Prerequisites: Ph.D. only.

Passing of the course "Conducting and publishing survey methodological research I" or equivalent survey methodological research experience.

Dates: 3.9., 24.9., 8.10., 5.11., 19.11. und 3.12..

Time: 14-17

Room: SFB

Information meeting on 01.07. at 11.

ECTS credits: 6.0

Maximum number of participants: 15.

Assignment: Two presentations plus a written sample of survey methodological research (pass/fail).

Current Research Perspectives

Workshop				Sonnentag, S.
Einzel	Mo	13:45 - 18:45	09.09.2013-09.09.2013	
Einzel	Mo	13:45 - 18:45	16.09.2013-16.09.2013	

Kommentar:

See CDSS-homepage.

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

Workshop		4st.			Erdfelder, E. / Brandt, M.
Einzel	Fr	09:00 - 12:00	06.09.2013-06.09.2013	Schloß Ehrenhof Ost EO 259	
Einzel	Fr	12:00 - 18:00	06.09.2013-06.09.2013	Schloß Ehrenhof Ost EO 162	
Einzel	Fr	09:00 - 12:00	13.09.2013-13.09.2013	Schloß Ehrenhof Ost EO 259	
Einzel	Fr	12:00 - 18:00	13.09.2013-13.09.2013	Schloß Ehrenhof Ost EO 162	
Einzel	Fr	09:00 - 12:00	20.09.2013-20.09.2013	Schloß Ehrenhof Ost EO 259	
Einzel	Fr	12:00 - 18:00	20.09.2013-20.09.2013	Schloß Ehrenhof Ost EO 162	
Einzel	Sa	09:00 - 18:00	14.09.2013-14.09.2013	Schloß Ehrenhof Ost EO 162	
Einzel	Sa	09:00 - 18:00	21.09.2013-21.09.2013	Schloß Ehrenhof Ost EO 162	

Kommentar:

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

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

program.

Requirements:

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

Computers/Software

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

data files, and the SPSS statistics menu).

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

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

Literature:

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

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

Mahwah, NJ: Lawrence Erlbaum Associates.

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

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

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

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

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

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

Recommended to:

Open for CDSS and other GESS students

You can acquire:

Confirmation of participation.

Application:

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

Open office hours:

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

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

MET 801 Mathematics for Social Scientists

Vorlesung			2st.		Bayer, P.

Kommentar:

CDSS-students only. More information: http://gess.uni-mannheim.de/CDSS/Program/

RES901 CDSS Workshop (Political Sciences)

Workshop			2st.		Bräuninger, T.
wtl	Mi	12:00 - 13:30	04.09.2013-04.12.2013		

Kommentar:

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

Research in Social Cognition - CDSS Workshop

Workshop			2st.		Bless, H. / Stahlberg, D.
wtl	Mo	13:45 - 15:15	02.09.2013-06.12.2013	B 6, 23-25 Bauteil A (Hörsaalgebäude) A 305	

Kommentar:

Course description:

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

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

Enrolment: doctoral candidates only; enrolment through CDSS: registration@gess.uni-mannheim.de

Assessment type: By arrangement

Literature: Will be announced in class

Selected Topics in International Politics: Human Rights & Conflict Research (IP)

Forschungsseminar			4st.		Carey, S.
wtl	Mi	10:15 - 13:45	04.09.2013-04.12.2013	A 5, 6 Bauteil B B 143	

Theory Building and Causal Inference

Vorlesung			2st.		Lowe, W.
Einzel	Mo	10:15 - 11:45	30.09.2013-30.09.2013		

Kommentar:

Only CDSS students. More information: http://gess.uni-mannheim.de/CDSS/Program/

Time Series Analysis I for Political and Social Scientists

Vorlesung				
Einzel	Mi	08:30 - 17:30	04.09.2013-04.09.2013	A 5, 6 Bauteil C C -108
Einzel	Do	12:00 - 17:00	05.09.2013-05.09.2013	A 5, 6 Bauteil C C -108
Einzel	Fr	08:30 - 17:30	06.09.2013-06.09.2013	A 5, 6 Bauteil C C -108

Kommentar:

Lecturer: Professor Michael Colaresi
PhD-only, Priority will be given to CDSS students.
Restricted number of participants.
Registration via CDSS-office mandatory.

Time Series Analysis II for Political and Social Scientists

Vorlesung				
Einzel	Do	12:00 - 17:00	12.09.2013-12.09.2013	A 5, 6 Bauteil C C -108
Einzel	Fr	08:30 - 17:30	13.09.2013-13.09.2013	A 5, 6 Bauteil C C -108

Kommentar:

Lecturer: Professor Michael Colaresi
PhD-only. CDSS students will be given priority.
Restricted number of participants. Registration via CDSS-office mandatory.