Updates
zum Kommentierten Vorlesungsverzeichnis
der Abteilung Volkswirtschaftslehre
Herbst-/Wintersemester 2006/07

8. August 2006: Bereich Hauptstudium, Wahlveranstaltungen, zusätzliche Veranstaltung:

Univariate Zeitreihenanalyse/Univariate Time Series Analysis

Vorlesung und Übung			Brüggemann, Ralf	
Mo	wtl10.15-11.45	04.09.-11.12.2006		L 7, 031
Fr	14-tgl12.00-13.30	15.09.-08.12.2006		L 7, 158
Fr	14-tgl12.00-13.30	15.09.-08.12.2006		L 7, 031

Vorlesungen und Übungen werden in englischer Sprache gehalten.

Course title: Univariate Time Series Analysis
Instructor: Dr. Ralf Brüggemann
Method (hours per week): lecture (2) + (computer) tutorials (1)
Prerequisites: Grundlagen der Ökonometrie (Basic Econometrics)
Examination: written, 90 min.
ECTS-Credits: 6
Course description: Time series data is available in many areas in economics. The course gives an introduction into the statistical analysis of single (univariate) time series. Descriptive methods will be discussed first, before stationary time series (ARMA models) are introduced. Parameter estimation, model specification and validation will be an integral part of this course. In the second part of the course approaches will be discussed for nonstationary processes (integrated processes, unit root tests). Forecasting based on the models will be discussed and if time permits, a brief introduction to ARCH and GARCH models will be given. In addition to the lectures, there will be (computer) tutorials. The software Eviews will be used.
Course outline:

1. Introduction and Descriptive Methods
2. Stationary Stochastic Processes
3. Estimation, Specification and Validation of ARMA models
4. Nonstationary Processes (ARIMA, Unit Root Tests)
5. Forecasting
6. ARCH + GARCH Processes

Contact person: Dr. Ralf Brüggemann, Tel. 181-1846, e-Mail: brueggem<at>wiwi.hu-berlin.de, L7, 3-5, room P20.

8. August 2006: Bereich Grundstudium, Statistik:

Deskriptive Statistik (Statistik I)

Vorlesung und Übung, 2st.			Nagel, Christoph	
Mi	wtl10.15-11.45	06.09.-13.12.2006		S 108
Do	wtl10.15-11.45	07.09.-14.12.2006		S 108
~~Do~~	~~wtl13.45-15.15~~	~~07.09.-14.12.2006~~	~~Rothe, Christoph~~	~~B 6 A0.01~~

Die Veranstaltung kann leider nur in zwei Parallelkursen angeboten werden.

8. August 2006: Bereich Hauptstudium, Pflichtveranstaltungen, Termine:

Theorie des internationalen Handels

Übung — Boeva, Galina Veselinova
Di wtl17.15-18.45 12.09.-12.12.2006 — O 148

Diese Übung wird nur für Studierende der Diplom-Volkswirtschaftslehre angeboten.

8. August 2006: Bereich Hauptstudium, Pflichtveranstaltungen für Betriebswirte und Handelslehrer, Termine:

Theorie des internationalen Handels

Übung in 3 Parallelgruppen — Boeva, Galina Veselinova
Mi wtl10.15-11.45 13.09.-13.12.2006 — M 003
Mi wtl12.00-13.30 13.09.-13.12.2006 — O 148
Mi wtl15.30-17.00 13.09.-13.12.2006 — O 148

8. August 2006: Bereich Hauptstudium, Wahlveranstaltungen, zusätzliche Veranstaltung:

Föderalismus und Steuerwettbewerb

Vorlesung, 2st. — Janeba, Eckhard
Mo wtl10.15-11.45 04.09.-11.12.2006 — L 7, 044

Course title: Föderalismus und Steuerwettbewerb
Instructor: Prof. Dr. Eckhard Janeba
Method (hours per week): lecture (2)
Course language: English on demand
Prerequisites: Vordiplom
Examination: written, 90 min.
ECTS-Credits: 5
Course description: This course deals with issues in fiscal federalism, such as the interaction between regional governments within a federation, as well as between central and regional governments. Particular emphasis is given to intergovernmental grants and tax competition (vertical and horizontal), where fiscal decisions of governments are interdependent through the mobility and overlap of tax bases in the form of cross-border shopping, capital mobility or labor migration. The course starts with an overview of institutional arrangements (deutscher Finanzausgleich, EU), which is followed by identification of the main conceptual issues and questions (e.g., which level of government should collect what type of taxes and provide which service?). In the main part of the course the fundamental findings of the theoretical and empirical literature are presented and discussed. Students are expected to read original articles supplementing lectures.
Contact person: Prof. Dr. Eckhard Janeba, Tel. 1795, e-Mail: janeba@rumms.uni-mannheim.de, L7, 3-5, room 2.29

8. August 2006: Bereich Hauptstudium und Doktorandenstudium, entfallende Veranstaltung:

~~**International Trade**~~

~~Vorlesung, 3st.~~	~~Janeba, Eckhard~~	
~~Mo wtl13.45-15.15 04.09.-11.12.2006~~		~~L 7, P043~~
~~Di 14-tgl13.45-15.15 05.09.-05.12.2006~~		~~L 7, P043~~

21. August 2006: Bereich Nachdiplomstudium:

Workshop

Seminar	~~Stahl, Konrad~~	
Mo wtl12.00-13.30 17.10.2005-06.02.2006	Krebs, Tom	L 7, P044

21. August 2006: Bereich Hauptstudium, zusätzliche Veranstaltungen:

Finanzmarktökonometrie/Financial Market Econometrics

Vorlesung und Übung	Trenkler, Carsten	
Mi wtl. 17.15-18.45 06.09.-13.12.2006		L 7, P044
Do wtl. 8.30-10.00 07.09.-14.12.2006		L 7, P044 und 158

Course title: Finanzmarktökonometrie/Financial Market Econometrics
Instructor: Dr. Carsten Trenkler
Method (hours per week): lecture (3) + (computer) tutorials (1)
Prerequisites: Grundlagen der Ökonometrie (Basic Econometrics)
Course language: English on demand
Examination: written, 135 min.
ECTS-Credits: 8
Course description: The lecture deals with the statistical properties of financial market data and econometric methods that can be used to analyse these data. Our focus is on stock return data. We will study procedures to test for dependence in the return data and become familiar with methods to model the mean and the volatility of financial data series. To this end, we apply both nonparametric as well as parametric test procedures, deal with system modelling and testing in relation to the CAPM and focus on time series methods and models. In particular, ARMA and GARCH models will be covered. Empirical illustrations and exercises are incorporated into the lecture.
Course Outline:
1. Introduction
Definitions, Time Series and Stochastic Processes, Typical FM-Data Properties
2. Analysis and Modelling of (the Mean of) Stock Returns
EMH, Nonparametric Independence Tests, Filter and Trading Rules, Autocorrelation Tests, Variance Ratio Tests, ARMA Models, CAPM, APT
3. Volatility Modelling
ARCH Models, GARCH Models, Stochastic Volatility, Value-at-Risc
Contact person: Dr. Carsten Trenkler, e-Mail: trenkler<at>wiwi.hu-berlin.de, L7, 3-5, room P05, Tel. 181-1852

Ökonometrisches Seminar/Econometrics Seminar

Seminar	Trenkler, Carsten	
Di wtl. 12.00-13.30 05.09.-12.12.2006		L 7, P043

Course title: Ökonometrisches Seminar/Econometrics Seminar
Instructor: Dr. Carsten Trenkler
Method (hours per week): seminar (2)
Prerequisites: Grundlagen der Ökonometrie (Basic Econometrics) and one further course in econometrics (e.g. Time Series Analysis, Microeconometrics, Financial Market Data)
Course language: English on demand
Examination: two presentations, seminar paper
ECTS-Credits: 6
Course description: In this seminar students should learn how to conduct an empirical analysis. This covers the motivation of the empirical project, data collection, choice and description of appropriate econometric methods, application of econometric methods, presentation and interpretation of empirical results, and, finally, drawing conclusions regarding the project questions of interest. Alternatively, simulation studies might be conducted. Possible projects are discussed in the first session.
Contact person: Dr. Carsten Trenkler, e-Mail: trenkler<at>wiwi.hu-berlin.de, L7, 3-5, room P05, Tel. 181-1852

Grundlagen der Ökonometrie

Vorlesung, 2st.	Jürges, Hendrik	
Di wtl 08.30-10.00 05.09.-12.12.2006		L 9, 004

Die Veranstaltung wird von Herrn PD Dr. Jürges gehalten (MEA, L13,17, Raum 411, Tel 181-3519, E-mail: juerges<at>mea.uni-mannheim.de).

30. August 2006: Bereich Grundstudium, Terminänderung:

Einführung in die Wirtschaftsgeschichte für Volkswirte

Vorlesung und Übung, 3st.	Scherner, Jonas	
Mo 12.00-13.30 04.09.-11.12.2006	Künsberg-Langen-	**M 003**
Mi **14tgl.** 15.30-17.00 **13.09.**-13.12.2006	stadt, Alexandra von	O 169

12. September 2006: Diverse Änderungen:

Einführung in die Wirtschaftsgeschichte für Volkswirte

Vorlesung und Übung, 3st.	Scherner, Jonas	
Mo wtl12.00-13.30 04.09.-11.12.2006	Künsberg-Langen-	M 003
Mi 14tgl 15.30-17.00 13.09.-13.12.2006	stadt, Alexandra von	M 003

Gesundheitsökonomie

Vorlesung und Übung, 3st.	Igel, Christian	
Do wtl 15.30-17.45 07.09.-14.12.2006		L 9, 009

Finanzwissenschaft I

Vorlesung, 2.5st.		Staat, Matthias Wille, Eberhard	
Di	wtl15.15-17.15 12.09.-12.12.2006		M 003

Regionalökonomie

Hauptseminar, 2st.		Gans, Paul	
Fr	13.45-17.45 08.12.2006		L 7, P044
Mo	13.45-18.45 11.12.2006		L 7, P044
Mi	17.00-20.00 13.12.2006		L 7, P043

Wirtschaftsgeographie

Hauptseminar, 2st.		Gans, Paul	
Mi	15.30-20.15 29.11.2006		L 7, 001
Mi	17.00-20.15 06.12.2006		L 7, 001
Fr	08.30-12.00 08.12.2006		L 7, 001