

Department of Economics

Courses held in English language – Fall semester 2009

For courses added after June 6, please cf. page 13. Do also check the German update file for organizational changes.

I. Courses on Bachelor level

Applied Econometrics

Seminar 2 st. Trenkler, C.
wtl Di 13:45 - 15:15 08.09.2009-11.12.2009 P 043

Course title: Applied Econometrics

Instructor: Prof. Dr. C. Trenkler

Method (hours per week): seminar (2)

Course level: Bachelor

Course language: German/English

Prerequisites: Grundlagen der Ökonometrie und Statistik I + II (Basic Econometrics and Statistics I + II)

Examination: Seminar paper and presentation

ECTS-Credits: 4

Course description: The students will conduct an own empirical study in order to become familiar with applied research, what includes the ability to interpret empirical results in a meaningful way. Based on the material covered in the course *Grundlagen der Ökonometrie*, students will extend their knowledge on econometric models, estimation methods and test procedures in order to solve empirical problems. The seminar topics will refer to the multiple regression model for cross-section data as well as to microeconomic, panel data and time series models. Thereby, students should gain a broad overview on the various model classes through their own and their colleagues' projects. The maximum number of participants in the seminar is limited to 14. The enrolment starts on 1 September. Details regarding the enrolment and the announcement of the topics will be posted on the seminar's webpage in due time.

Contact person: Prof. Dr. Carsten Trenkler, Tel. 181-1852, E-mail: trenkler[at]uni-mannheim.de, L7, 3-5, room 105

Economics of Innovation

Blockseminar 2 st. Väänänen, L. / Peitz, M.
Einzel Fr 13:45 - 17:00 25.09.2009-25.09.2009 P 044
Einzel Fr 09:00 - 18:00 27.11.2009-27.11.2009 P 044
Einzel Sa 09:00 - 18:00 28.11.2009-28.11.2009 P 044

Schedule: Organizational meeting, Friday 25.9.2009 13:45-16:00 h, P044.

The block seminar is scheduled for Friday/Saturday, November 27, and 28, 2009 (two full days, 09:00-18:00 h).

Course title: Economics of Innovation

Instructor: Lotta Väänänen

Office hours: Wednesday, 15:00-16:00

Prerequisites: Microeconomics A & B, Basic Econometrics

Method: Seminar, two days (+ organizational meeting)

Course level: Bachelor and Diploma

Course language: English

Examination: Seminar paper and presentation

ECTS-Credits: 4 (Bachelor) or 6 (Diploma)

Course description: The seminar discusses theoretical and empirical research related to economics of innovation and new technology. The topics covered include incentives to innovate and returns to innovation, organization and management of innovation, intellectual property rights (especially patents), knowledge spillovers, diffusion of new technology, financing of innovation, technological change and growth, and related policy issues.

Contact person: Nuray Mamaç (Secretary to Prof. Stahl/Prof. Peitz), Tel. 181-1880

Empirische Methoden

Vorlesung und Übung 3 st.

Jürges, H.

wtl Mo 08:30 - 10:45 07.09.2009-11.12.2009 MEA-Bibliothek, L13, 17, EG

Contents:

1. Introduction / Statistics recap
2. Classical experiments
3. The linear regression model: basics, correlation and causality, effect heterogeneity, matching
4. Instrumental variables: basics, statistical inference, effect heterogeneity, local effects
5. Difference-in-Differences and Fixed Effects
6. Regression Discontinuity Design
7. Standard errors

Reference: Angrist/Pischke (2009): Mostly Harmless Econometrics, Princeton University Press

Course title: Empirische Methoden / Empirical Methods

Instructor: Prof. Dr. Hendrik Jürges

Method (hours per week): lecture (2) + practical exercises (1)

Course level: Bachelor and Diploma

Course language: English on demand

Examination: Course assignments

ECTS-Credits: 6

Course description: The aim of this course is the introduction to modern techniques for identifying causal effects in economic and public policy analysis. We will discuss the classical experimental design and why it is usually unfeasible in the social sciences. The focus of the course is on techniques used to approximate random selection and assignment, so-called quasi-experimental designs. Students should learn the basic features of these techniques, their strengths and weaknesses and how to implement them. Examples include recent applications in labour, education and health economics. Students will implement some of these examples using the statistical software Stata.

Contact person: Hendrik Jürges, Tel. 181-3519, e-Mail: juerges[at]mea.uni-mannheim.de, L 13,17, room 212

Föderalismus und Steuerwettbewerb

Vorlesung 2 st.

Janeba, E.

wtl Mo 13:45 - 15:15 07.09.2009-11.12.2009 031

Überblick: Diese Vorlesung beschäftigt sich mit dem Thema Fiskalischer Föderalismus, das die Interaktion sowohl zwischen den Einzelstaaten eines Bundesstaates als auch zwischen den Einzelstaaten und dem Bundesstaates beinhaltet. Besondere Aufmerksamkeit wird dem Thema Steuerwettbewerb (vertikal und horizontal) gewidmet, worunter die Interdependenz der Fiskalentscheidungen verschiedener Regierungen durch die Mobilität und Überlappung von Steuerbasen, z.B. durch Cross-border shopping, Kapitalmobilität oder Emigration, verstanden wird.

Der Kurs beginnt mit einem Überblick über institutionelle Regelungen von real existierenden Föderationen, insbesondere in Deutschland und der EU, und wendet sich dann der Identifizierung der Hauptfragen und den Konzepten des fiskalischen Föderalismus zu (also, welche Ebene des Staates sollte welche Steuern einnehmen und für welchen Zweck ausgeben). Der Hauptteil der Vorlesung beschäftigt sich mit den Ergebnissen der theoretischen und empirischen Literatur.

Course title: Föderalismus und Steuerwettbewerb

Instructor: Prof. Dr. Eckhard Janeba

Method (hours per week): lecture (2)

Course level: Bachelor and Diploma

Course language: English on demand

Prerequisites: Finanzwissenschaft, Mikroökonomie B

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. 181-1795, E-Mail: janeba[at]uni-mannheim.de, L7, 3-5, room 2.29

Geld- und Währungspolitisches Seminar/ Seminar in Monetary and International Financial Policy

Seminar 2 st.

Vaubel, R.

wtl Di 15:30 - 17:00 08.09.2009-11.12.2009 L9, 003

Course title: Geld- und Währungspolitisches Seminar / Seminar in Monetary and Financial Policy

Instructor: Prof. Dr. Roland Vaubel

Course level: Bachelor and Diploma

Method (hours per week): seminar (2)

Examination: term paper only

ECTS-Credits: 4 (Bachelor) or 6 (Diploma)

recommended term: 5-6

Course language: German and English

Course description: Seminar in Monetary Policy and International Financial Policy.

Discussion of term papers on selected topics in the field of monetary and international financial policy. The term papers have to be handed in on the first day (noon) of the lecturing period. A list of suggested topics is posted at the secretary's office on 25 May 2009.

Contact person: Prof. Dr. Roland Vaubel, Tel.: 0621/181-1816, e-mail: vaubel[at]rumms.uni-mannheim.de, L7, 3-5, room 2-12

Internet Economics

Blockseminar 2 st.

Peitz, M.

Einzel Mo 17:15 - 18:45 07.09.2009-07.09.2009 031

Einzel Fr 09:00 - 18:00 20.11.2009-20.11.2009 P 044

Einzel Sa 09:00 - 18:00 21.11.2009-21.11.2009 P 044

Organizational Meeting: Monday, September 7th, 2009, at 17:15h at Room 031, L 7, 3-5.

Course schedule: Friday/Saturday, November 20, and 21, 2009

Course title: Internet Economics

Instructor: Prof. Dr. Martin Peitz

Office hours: Wednesday, 11:00-12:00 h.

Method (hours per week): seminar (2 hours, blocked)

Prerequisites: Microeconomics A+B

Course language: English/German

ECTS-Credits: Bachelor 4, Diplom 6

Course description: The internet has led to new business models and market phenomena. In this seminar students present recent research papers that take a look at some of the phenomena. Papers will be made available at the beginning of the course. Topics include online auctions, price dispersion on the Internet, the long tail in retailing, music and movie piracy, and online advertising.

Contact person: Nuray Mamaç (Secretary to Martin Peitz), Tel. 181-1880

Labor Market Studies

Blockseminar 2 st.

Jung, P.

Time and location tba.

Course title: Labor Market Studies

Instructor: Prof. Philip Jung, Ph.D.

Method: Block-Seminar

Course level: Bachelor and Diploma

Course language: English

Examination: seminar paper and oral presentation

ECTS-Credits: 4 (Bachelor) or 6 (Diploma)

Course description: The seminar discusses recent developments in labor market research. Topics will likely cover the interaction between (wage) inequality and labor market institutions, the role of tenure and experience in shaping the observed wage distribution, gender/race inequality and active labor market policy in the current crises. We will discuss both theoretical models, empirical estimation strategies and its potential policy implications.

Contact person: Prof. Philip Jung, Ph.D., phone: 0621/181-1854, L 7, 3-5, room P04, email: p.jung[at]vwl.uni-mannheim.de

Macroeconomic Aspects of Labor Markets

Blockseminar 2 st.

Dürnecker, G.

Einzel Fr 10:00 - 19:00 13.11.2009-13.11.2009

Einzel Sa 10:00 - 19:00 14.11.2009-14.11.2009

Schedule:

Organizational meeting: Thursday, September 10, 10:00 - 11:30 Uhr, location tba.

The seminar will take place on November 13 and November 14 (from 10:00 until 19:00 each day)

Course title: Macroeconomic Aspects of Labor Markets

Instructor: Georg Dürnecker

Method (hours per week): Blockseminar (2)

Course level: Bachelor

Course language: English

Prerequisites: Basic Macroeconomics

Examination: seminar paper + presentation

ECTS-credits: 4

Course description: The seminar covers current topics related to labor markets, labor market institutions and macroeconomic performance. In particular we will discuss issues related to: labor market search and matching, unemployment and labor force participation, job creation and job destruction, job and worker flow analysis, labor markets and business cycles, wage determination and labor market institutions. The seminar is offered in the form of a block seminar.

Contact person: Georg Dürnecker, Tel. 181-1804, L 7, 3-5, room 2-46

Multivariate Statistical Methods

Vorlesung und Übung 4 st.

Stocker, T.

wtl Fr 08:30 - 11:45 11.09.2009-11.12.2009 031

Course title: Multivariate Statistical Methods

Instructor: Dr. Toni Stocker

Method (hours per week): lecture (2) + practical exercises (2)

Course level: Bachelor, Diploma

Course language: English on demand

Prerequisites: Basic Statistics (Statistics 1/2), Basic Econometrics or similar course would be very helpful, Laptop

Examination: written, 90 minutes + exercises

ECTS-Credits: 7

Course description: In this course, classical statistical methods for describing and analyzing high-dimensional data will be introduced. The statistical software package R will intensively be used. Topics: Principal Components, Factor Analysis, various methods for discrimination, classification and clustering of data. Students without any background in Econometrics are recommended to contact me first.

Contact person: Dr. Toni Stocker, Tel. 181-3963, E-Mail: stocker[at]rumms.uni-mannheim.de, L 7, 3-5, room 145

II. Courses on Diploma level (equivalent to Master level):

Economics of Innovation

Blockseminar	2 st.			Väänänen, L. / Peitz, M.
Einzel	Fr	13:45 - 17:00	25.09.2009-25.09.2009	P 044
Einzel	Fr	09:00 - 18:00	27.11.2009-27.11.2009	P 044
Einzel	Sa	09:00 - 18:00	28.11.2009-28.11.2009	P 044

Schedule: Organizational meeting, Friday 25.9.2009 13:45-16:00 h, P044.

The block seminar is scheduled for Friday/Saturday, November 27, and 28, 2009 (two full days, 09:00-18:00 h).

Course title: Economics of Innovation

Instructor: Lotta Väänänen

Office hours: Wednesday, 15:00-16:00

Prerequisites: Microeconomics A & B, Basic Econometrics

Method: Seminar, two days (+ organizational meeting)

Course level: Bachelor and Diploma

Course language: English

Examination: Seminar paper and presentation.

ECTS-Credits: 4 (Bachelor) or 6 (Diploma)

Course description: The seminar discusses theoretical and empirical research related to economics of innovation and new technology. The topics covered include incentives to innovate and returns to innovation, organization and management of innovation, intellectual property rights (especially patents), knowledge spillovers, diffusion of new technology, financing of innovation, technological change and growth, and related policy issues.

Contact person: Nuray Mamaç (Secretary to Prof. Stahl/Prof. Peitz), Tel. 181-1880

Internet Economics

Blockseminar	2 st.			Peitz, M.
Einzel	Mo	17:15 - 18:45	07.09.2009-07.09.2009	031
Einzel	Fr	09:00 - 18:00	20.11.2009-20.11.2009	P 044
Einzel	Sa	09:00 - 18:00	21.11.2009-21.11.2009	P 044

Organizational Meeting: Monday, September 7th, 2009, at 17:15h at Room 031, L 7, 3-5.

Course schedule: Friday/Saturday, November 20, and 21, 2009

Course title: Internet Economics

Instructor: Prof. Dr. Martin Peitz

Office hours: Wednesday, 11:00-12:00 h.

Method (hours per week): Seminar (2 hours, blocked)

Prerequisites: Microeconomics A+B

Course language: Englisch/German

ECTS-Credits: Bachelor 4, Diploma 6

Course description: The internet has led to new business models and market phenomena. In this seminar students present recent research papers that take a look at some of the phenomena. Papers will be made available at the beginning of the

course. Topics include online auctions, price dispersion on the Internet, the long tail in retailing, music and movie piracy, and online advertising.

Contact person: Nuray Mamaç (Secretary to Martin Peitz), Tel. 181-1880

Labor Market Studies

Blockseminar 2 st.

Jung, P.

Time and location tba.

Course title: Labor Market Studies

Instructor: Prof. Philip Jung, Ph.D.

Method: Block-Seminar

Course level: Bachelor and Diploma

Course language: English

Examination: seminar paper and oral presentation

ECTS-Credits: 4 (Bachelor) or 6 (Diploma)

Course description: The seminar discusses recent developments in labor market research. Topics will likely cover the interaction between (wage) inequality and labor market institutions, the role of tenure and experience in shaping the observed wage distribution, gender/race inequality and active labor market policy in the current crises. We will discuss both theoretical models, empirical estimation strategies and its potential policy implications.

Contact person: Prof. Philip Jung, Ph.D., phone: 0621/181-1854, L 7, 3-5, room P04, email: p.jung[at]vwl.uni-mannheim.de

Social and Economic Networks

Vorlesung 2 st.

Hagenbach, J. / Peitz, M.

wtl Di 08:30 - 10:00 08.09.2009-08.12.2009 P 044

Course title: Social and Economic Networks

Instructor: Jeanne Hagenbach

Office Hours: Wednesday, 14:00-15:00 h.

Method (hours per week): lecture (2)

Course language: English

Prerequisites: Game Theory

ECTS-Credits: 5

Course description: Social networks play a prominent role in explaining a huge variety of social and economic phenomena. For instance, networks of relationships help to determine how individuals have access to job opportunities and how information useful to vote or buy is spread. The many aspects of our lives that are governed by social networks make it critical to understand how they impact behaviours and which network structures are likely to emerge in a society. It is only recently that a new branch of economics has given credit to the role of social links in economic interactions. The course aims at offering a tour of this exciting new research field, even if it is not meant to be fully representative of its ongoing developments. The goal is rather to provide tools to incorporate networks into economic analysis. The introduction of the course will consist in presenting examples of networks in economics and some basic graph theory to represent and measure network architectures. A first part - Implications of Network Structure - will then be dedicated to models that take networks as given and analyse the consequence of their structures on economic outcomes. A second part - Models of Network Formation - will focus on models in which the network is derived from individual strategic choices. In a last part - Empirical Aspects of Social Networks - students are expected to present papers of their choice on an application of the network approach to labour markets, crime, R&D collaboration, international trade, informal insurance, whatever their interest.

The course mainly relies on two recently published books: S. Goyal, "Connections: An Introduction to the Economics of Networks", Princeton University Press, 2007 & M.O. Jackson, "Social and Economic Networks", Princeton University Press, 2008.

Contact person: Nuray Mamaç (Secretary to Prof. Stahl/Prof. Peitz), Tel. 181-1880

Comparative Public Finance and Globalization

Vorlesung 2 st.

Janeba, E.

wtl Mo 10:15 - 11:45 07.09.2009-11.12.2009 031

Course title: Comparative Public Finance and Globalization

Instructor: Professor Dr. Eckhard Janeba

Method: lecture (2)

Course level: Diploma

Course language: English

Prerequisites: Finanzwissenschaft I + II, Mikroökonomie III

Examination: written, 90 minutes

ECTS Credits: 5

Course description: This class deals with the role of different institutions across countries and its impact on the size and composition of government activity, both from a theoretical and empirical viewpoint. We also analyze how institutions change over time as the world globalizes. At the beginning of the class students are introduced to the major political economy approaches used to study the above topics.

Contact person: Prof. Dr. Eckhard Janeba, Tel. 181-1795, E-Mail: janeba[at]uni-mannheim.de, L7, 3-5, room 2.29

Föderalismus und Steuerwettbewerb

Vorlesung 2 st.

Janeba, E.

wtl Mo 13:45 - 15:15 07.09.2009-11.12.2009 031

Überblick: Diese Vorlesung beschäftigt sich mit dem Thema Fiskalischer Föderalismus, das die Interaktion sowohl zwischen den Einzelstaaten eines Bundesstaates als auch zwischen den Einzelstaaten und dem Bundesstaat beinhaltet. Besondere Aufmerksamkeit wird dem Thema Steuerwettbewerb (vertikal und horizontal) gewidmet, worunter die Interdependenz der Fiskalentscheidungen verschiedener Regierungen durch die Mobilität und Überlappung von Steuerbasen, z.B. durch Cross-border shopping, Kapitalmobilität oder Emigration, verstanden wird.

Der Kurs beginnt mit einem Überblick über institutionelle Regelungen von real existierenden Föderationen, insbesondere in Deutschland und der EU, und wendet sich dann der Identifizierung der Hauptfragen und den Konzepten des fiskalischen Föderalismus zu (also, welche Ebene des Staates sollte welche Steuern einnehmen und für welchen Zweck ausgeben). Der Hauptteil der Vorlesung beschäftigt sich mit den Ergebnissen der theoretischen und empirischen Literatur.

Course title: Föderalismus und Steuerwettbewerb

Instructor: Prof. Dr. Eckhard Janeba

Method (hours per week): lecture (2)

Course level: Bachelor and Diploma

Course language: English on demand

Prerequisites: Finanzwissenschaft II, Mikroökonomie III

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. 181-1795, E-Mail: janeba[at]uni-mannheim.de, L7, 3-5, room 2.29

Geld- und Währungspolitisches Seminar/ Seminar in Monetary and International Financial Policy

Seminar 2 st.
wtl Di 15:30 - 17:00 08.09.2009-11.12.2009 L9, 003

Vaubel, R.

Course title: Geld- und Währungspolitisches Seminar / Seminar in Monetary and Financial Policy

Instructor: Prof. Dr. Roland Vaubel

Course level: Bachelor and Diploma, recommended term: 5-7

Method (hours per week): seminar (2)

Examination: term paper only

ECTS-Credits: 4 (Bachelor) or 6 (Diploma)

Course language: German and English

Course description: Seminar in Monetary Policy and International Financial Policy.

Discussion of term papers on selected topics in the field of monetary and international financial policy. The term papers have to be handed in on the first day (noon) of the lecturing period. A list of suggested topics is posted at the secretary's office on 25 May 2009.

Contact person: Prof. Dr. Roland Vaubel, Tel.: 0621/181-1816, e-mail: vaubel[at]rumms.uni-mannheim.de, L7, 3-5, room 2-12

Duration Analysis/Verweildaueranalyse (Wahlveranstaltung Ökonometrie)

Vorlesung und Übung 4 st.

Maier, M.

wtl	Mo	08:30 - 10:00	07.09.2009-11.12.2009	031
wtl	Di	08:30 - 10:00	08.09.2009-11.12.2009	031
wtl	Di	08:30 - 10:00	08.09.2009-11.12.2009	158

Course title: Duration Analysis/Verweildaueranalyse

Instructor: Michael Maier

Method (hours per week): lecture (3) + tutorials (1)

Course level: Diplom, PhD

Course language: English on demand, otherwise in German

Prerequisites: Basic Econometrics/Grundlagen der Ökonometrie

Examination: written exam, 135 minutes

ECTS-Credits: 8

Course description: This course discusses methods for analyzing censored durations. Basic models for unconditional and regression approaches, extensions to incorporate individual heterogeneity, and censored quantile regressions are analyzed. Computer tutorials will show the application of the methods. Economic applications will involve econometric evaluation approaches, models from financial econometrics, and methods of quantitative marketing research.

Contact person: Michael Maier, Tel. 181-3500, E-mail: michael.maier[at]uni-mannheim.de, L 7, 3-5, room 103

Empirische Methoden

Vorlesung und Übung 3 st.

Jürges, H.

wtl Mo 08:30 - 10:45 07.09.2009-11.12.2009 MEA-Bibliothek, L13, 17, EG

Contents:

1. Introduction / Statistics recap
2. Classical experiments
3. The linear regression model: basics, correlation and causality, effect heterogeneity, matching
4. Instrumental variables: basics, statistical inference, effect heterogeneity, local effects
5. Difference-in-Differences and Fixed Effects
6. Regression Discontinuity Design
7. Standard errors

Reference: Angrist/Pischke (2009): Mostly Harmless Econometrics, Princeton University Press

Course title: Empirische Methoden / Empirical Methods

Instructor: Prof. Dr. Hendrik Jürges

Method (hours per week): lecture (2) + practical exercises (1)

Course level: Bachelor and Diploma

Course language: English on demand

Examination: Course assignments

ECTS-Credits: 6

Course description: The aim of this course is the introduction to modern techniques for identifying causal effects in economic and public policy analysis. We will discuss the classical experimental design and why it is usually unfeasible in the social sciences. The focus of the course is on techniques used to approximate random selection and assignment, so-called quasi-experimental designs. Students should learn the basic features of these techniques, their strengths and weaknesses and how to implement them. Examples include recent applications in labour, education and health economics. Students will implement some of these examples using the statistical software Stata.

Contact person: Hendrik Jürges, Tel. 181-3519, e-Mail: juerges[at]mea.uni-mannheim.de, L 13,17, room 212

Multivariate Statistical Methods

Vorlesung und Übung 4 st.

Stocker, T.

wtl Fr 08:30 - 11:45 11.09.2009-11.12.2009 031

Kursinhalt: In dieser Veranstaltung werden klassische statistische Methoden zur Beschreibung und Analyse höherdimensionaler Daten vorgestellt. Von der statistischen Software R wird dabei intensiver Gebrauch gemacht.

Themen: Allgemeine Grundlagen, grafische Methoden, Hauptkomponentenanalyse, Faktorenanalyse, verschiedene Methoden zur Diskriminierung, Klassifizierung und Gruppierung von Daten. Studenten ohne Kenntnisse in Ökonometrie empfehle ich, vorher mit mir Kontakt aufzunehmen.

Course title: Multivariate Statistical Methods

Instructor: Dr. Toni Stocker

Method (hours per week): lecture (2) + practical exercises (2)

Course level: Bachelor, Diploma

Course language: English on demand

Prerequisites: Basic Statistics (Statistics 1/2), Basic Econometrics or similar course would be very helpful, Laptop

Examination: written, 90 minutes + Exercises

ECTS-Credits: 7

Course description: In this course, classical statistical methods for describing and analyzing high-dimensional data will be introduced. The statistical software package R will intensively be used. Topics: Principal Components, Factor Analysis, various methods for discrimination, classification and clustering of data. Students without any background in Econometrics are recommended to contact me first.

Contact person: Dr. Toni Stocker, Tel. 181-3963, E-Mail: stocker[at]rumms.uni-mannheim.de, L 7, 3-5, room 145

III. Courses offered in the Master and Ph.D.-Programme:

(limited access for exchange students; please check with the Graduate School, <http://cdse.uni-mannheim.de/>, for individual admission to the courses)

Advanced Macroeconomics I

Vorlesung		3 st.			Jung, P.
wtl	Mi	10:15 - 11:45	07.10.2009-11.12.2009	001	
wtl	Mi	13:45 - 15:15	07.10.2009-11.12.2009	001	

This course will introduce basic tools and models currently used in applied macroeconomic research. We will cover both long run growth models, i.e. the neoclassical growth model and some endogenous growth models, as well as some business cycle models. The emphasize will be providing the student with some technical skills, i.e. Bellman equations, dynamic programming, log-linearization techniques, that will be helpful in later studies. The class will also emphasize the close link between empirical and numerical research and the development of theoretical models.

Advanced Macroeconomics I

Übung		2 st.			N. N.
wtl	Di	13:45 - 15:15	06.10.2009-11.12.2009	L9, 003	
wtl	Di	15:30 - 17:00	06.10.2009-11.12.2009	P 043	

Advanced Macroeconomics I

Übung		2 st.			N. N.
wtl	Di	13:45 - 15:15	06.10.2009-11.12.2009	L9, 002	
wtl	Di	15:30 - 17:00	06.10.2009-11.12.2009	L9, 002	

Advanced Microeconomics I

Vorlesung		3 st.			N. N.
wtl	Mo	10:15 - 11:45	05.10.2009-11.12.2009	L9, 004	
wtl	Do	10:15 - 11:45	08.10.2009-11.12.2009	L9, 004	

Course details tba.

Advanced Microeconomics I

Übung		2 st.			N. N.
wtl	Mo	15:30 - 17:00	05.10.2009-11.12.2009	P 044	
wtl	Mo	15:30 - 17:00	05.10.2009-11.12.2009	L9, 003	
wtl	Mi	15:30 - 17:00	07.10.2009-11.12.2009	L9, 002	
wtl	Mi	15:30 - 17:00	07.10.2009-11.12.2009	P 043	

Advanced Econometrics I

Vorlesung		3 st.			Frölich, M. / Haile, G.
wtl	Di	08:30 - 10:00	06.10.2009-11.12.2009	L9, 004	
wtl	Di	10:15 - 11:45	06.10.2009-11.12.2009	L9, 004	

Course details tba.

Advanced Econometrics I

Übung	2 st.				Haile, G.
wtl	Do	13:45 - 15:15	08.10.2009-11.12.2009	P 043	
wtl	Do	15:30 - 17:00	08.10.2009-11.12.2009	P 043	

Advanced Econometrics I

Übung	2 st.				Landmann, A.
wtl	Do	13:45 - 15:15	08.10.2009-11.12.2009	L9, 003	
wtl	Do	15:30 - 17:00	08.10.2009-11.12.2009	L9, 003	

Mathematics for Economists

Vorlesung	2 st.				Steinke, I. / Smith, D.
Einzel	Mo	08:30 - 10:00	07.09.2009-07.09.2009	L9, 004	
Block	Mo	10:15 - 11:45	14.09.2009-28.09.2009	L9, 004	
Block	Di	10:15 - 11:45	08.09.2009-29.09.2009	L9, 004	
Block	Mi	10:15 - 11:45	09.09.2009-30.09.2009	001	
Block	Do	10:15 - 11:45	10.09.2009-01.10.2009	L9, 004	

Course title: Mathematics for Economists

Instructor: Dr. Ingo Steinke

Method /hours per week): lecture (2) + practical exercises (2)

Course level: Master

Examination: written, 135 min

ECTS-Credits 6

Course description: Sets, functions, metric and normed spaces, convergence of sequences, vector spaces, linear transformation, eigenvalues, open sets, continuity, convexity, differential calculus, optimization.

Contact person: Dr. Ingo Steinke, Tel. 181-1785, e-Mail: isteinke@rumms.

Mathematics for Economists

Übung	2 st.				Arias, A.
wtl	Mo	15:30 - 17:00	07.09.2009-28.09.2009	L9, 003	
wtl	Mo	17:15 - 18:45	07.09.2009-28.09.2009	L9, 003	
wtl	Di	13:45 - 15:15	08.09.2009-29.09.2009	L9, 003	
wtl	Di	15:30 - 17:00	08.09.2009-29.09.2009	P 043	
wtl	Mi	13:45 - 15:15	09.09.2009-30.09.2009	001	
wtl	Mi	15:30 - 17:00	09.09.2009-30.09.2009	P 043	
wtl	Do	13:45 - 15:15	10.09.2009-01.10.2009	P 043	
wtl	Do	15:30 - 17:00	10.09.2009-01.10.2009	P 043	

Mathematics for Economists

Übung	2 st.				Steinke, I.
wtl	Mo	15:30 - 17:00	07.09.2009-28.09.2009	P 044	
wtl	Di	13:45 - 15:15	08.09.2009-29.09.2009	L9, 002	
wtl	Mi	13:45 - 15:15	09.09.2009-30.09.2009	L9, 002	
wtl	Do	13:45 - 15:15	10.09.2009-01.10.2009	L9, 002	

Mathematics for Economists

Übung	2 st.				Smith, D.
wtl	Mo	17:15 - 18:45	07.09.2009-28.09.2009	P 043	
wtl	Di	15:30 - 17:00	08.09.2009-29.09.2009	L9, 002	
wtl	Mi	15:30 - 17:00	09.09.2009-30.09.2009	L9, 002	
wtl	Do	15:30 - 17:00	10.09.2009-01.10.2009	L9, 002	

Quantitative Macroeconomics and Numerical Methods

Vorlesung und Übung 2 st.

Dürnecker, G.

Course title: Quantitative Macroeconomics and Numerical Methods

Instructor: Georg Dürnecker

Method (hours per week): lecture (2) + practical classes (1)

Course level: Ph.D.

Course language: English

Prerequisites: Participants are expected to have acquired a sound background in dynamic macroeconomic theory.

Examination: The course will be evaluated through a series of exercises.

ECTS-credits: 6

Course description: A large part of modern macroeconomics relies on the use of dynamic stochastic general equilibrium (DSGE) models. Such models are particularly useful not only to address theoretical questions, but also to confront theory with data in a consistent manner. This course provides numerical tools for the analysis and evaluation of such models. We will cover a variety of topics including: Introduction to DSGE modeling: Bellman equations / contraction mapping / calibration / stylized facts / stationarity.

Tools and techniques used to solve DSGE models: Value function iteration / policy function iteration / time iteration / discrete state space vs. continuous state space / endogenous grid point method. Second and higher order approximation methods / Euler equation based methods / parametrized expectations / heterogenous agents models and incomplete market economies.

This course does not cover linear (quadratic) approximation methods as they are part of the course Macroeconomics III. The course will require students to use standard computer programming languages (such as GAUSS or Matlab).

Contact person: Georg Dürnecker, Tel. 181-1804, L 7, 3-5, room 2-46.

Theoretical Microeconometrics (PhD Seminar)

Doktorandenseminar 2 st.

Frölich, M.

wtl Mo - 07.09.2009-11.12.2009

Dates regarding the preliminary discussion and regarding the seminar itself will follow.

Course title: Theoretical Microeconometrics (PhD Seminar)

Instructor(s): Prof. Dr. Markus Frölich

Method (hours per week): seminar (2)

Course level: PhD

Course language: Englisch

Prerequisites: Econometrics I

Examination: seminar paper + oral presentation

ECTS-Credits: tba.

Course description:

This seminar covers recent developments in microeconometrics, with a particular focus on identification and estimation strategies that deal with endogeneity issues. Preference will be given to articles in *Econometrica*, recently published or forthcoming.

Contact person: Prof. Dr. Markus Frölich, e-Mail Sekretariat: anja.schott[at]uni-mannheim.de, L7, 3 - 5, room 107, phone 181-1845

Topics in Financial Economics

Vorlesung 2 st.

Hintermaier, T.

Course title: Topics in Financial Economics

Instructor: Dr. Thomas Hintermaier

Method (hours per week): lecture (2)

Course level: Ph.D.

Course language: English

Prerequisites: at least one micro and one macro class at the Ph.D. level

Examination: final exam (60 %), assignments including presentation (40 %)

ECTS-Credits: 5

Course description: This course starts with a presentation of the tools required to study individual consumption and portfolio choice decisions under uncertainty. The emphasis in this part is on situations with background risk. In a later part of the course we will study applications of this theory to optimal financial decision making at the household level. This will take into account asset classes such as savings, stocks and housing wealth as well as the types of debt available, such as mortgages or credit card debt. As this theory connects readily to meaningful empirical counterparts, applications to data collected in household surveys are discussed.

Contact person: Dr. Thomas Hintermaier, Tel. 181-1803, Email: hinte017[at]umn.edu or Chair Prof. Dr. Klaus Adam, L 7, 3-5, room 2.42