

Course Catalogue for the Doctoral Programme in Quantitative Economics and Finance

Academic Year 2014/2015

Winter Semester 2014/2015: 1st October 2014 – 31st March 2015

Courses in the Department of Economics begin on 20th October 2014 and end on 14th February 2015. Courses for the Doctoral Programme also take place during the lecture-free period.

1. Economic Theory

Topics in Advanced Macroeconomics, 2 hours Thursday, 8:15-9:45, F 425	G. Kocharkov
Tutorial: Topics in Advanced Macroeconomics, 1 hour Thursday, 11:45-13:15, F 425	G. Kocharkov
Topics in Advanced Microeconomics, 2 hours Monday, 8:15-9:45, F 425	S. Goldlücke
Tutorial: Topics in Advanced Microeconomics, 1 hour Friday, 11:45-13:15, F 425	S. Goldlücke

2. Econometrics

Advanced Time Series Analysis, 3 hours Monday, 10:00-11:30, E 402 Friday, 8:15-9:45, F 425 and CIP Pool Y 326, begins 24/10/14	R. Brüggemann
Tutorial: Advanced Time Series Analysis, 1 hour Friday, 8:15-9:45, F 425 and CIP Pool Y 326, begins 31/10/14	N.N.
Topics in Advanced Econometrics, 2 hours	
Part 1: Friday, 10:00-11:30, F 425, begins 14/11/14	M. Vogt
Part 2: Monday, 12/01/15, 15:15-16:45, F 425 Tuesday, 13/01/15, 17:00-18:30, F 420 Thursday, 15/01/15, 15:15-16:45, K 503 Thursday, 15/01/15, 17:00-18:30, F 425 Friday, 16/01/15, 10:00-11:30, F 425 Friday, 16/01/15, 15:15-16:45, K 503	L. Bauwens

Part 3:

Thursday, 04/12/14, 15:15-16:45, P 602

Thursday, 04/12/14, 17:00-18:30, P 602

Friday, 05/12/14, 13:30-15:00, H 307

Friday, 05/12/14, 15:15-16:45, H 307

Friday, 23/01/15, 10:00-11:30, F 425

Friday, 23/01/15, 13:30-15:00, H 307

G. Tutz

Tutorial: Topics in Advanced Econometrics, 2 hours

Monday, 15:15-16:45, F 425, begins 10/11/14

N.H. Kim

Tuesday, 17:00-18:30, F 425, begins 11/11/14

N.H. Kim

3. Field Courses

Computational Economics, 2 hours

Tuesday, 13:30-15:00, F 425

N. Siassi

Tutorial: Computational Economics, 2 hours

Tuesday, 10:00-11:30, CIP Pool Y 326

N. Siassi

Design and Data Analysis for Experiments, 2 hours

Wednesday, 12/11/14, 9:00-13:00, 14:00-18:00

Thursday, 13/11/14, 9:00-13:00, 14:00-18:00

Friday, 14/11/14, 9:00-13:00, 14:00-18:00

Thurgau Institute of Economics (TWI), 3rd floor, Hauptstrasse 90, CH-8280 Kreuzlingen

U. Fischbacher

Economics of Education, 4 hours

Lecture and tutorial

Tuesday, 8:15-9:45, F 425

Wednesday, 15:15-16:45, M 630

G. Schwerdt

Numerical Option Pricing, 2 hours

Wednesday, 17:00-18:30, CIP Pool Y 326

A. Kind

Tutorial: Numerical Option Pricing, 1 hour

Wednesday, 18:45-20:15, CIP Pool Y 326

A. Kind

Probability Theory and Statistical Inference, 2 hours

Monday, 13:30-15:00, L 601

M. Vogt

Tutorial: Probability Theory and Statistical Inference, 2 hours

Monday, 8:15-9:45, H 305, begins 03/11/14

M. Vogt

Programming Economic Experiments with z-Tree, 2 hours

Monday, 02/03/15, 9:00-13:00, 14:00-17:00

Tuesday, 03/03/15, 9:00-13:00, 14:00-17:00

Wednesday, 04/03/15, 9:00-13:00, 14:00-17:00

Location to be announced

Registration deadline: Wednesday, 14/01/15

Register to Madeleine.Hafner@uni-konstanz.de

U. Fischbacher

Welfare Economics, 2 hours
Tuesday, 13:30-15:00, F 427 L. Bellani

Tutorial: Welfare Economics, 1 hour
Tuesday, 17:00-18:30, F 427, fortnightly L. Bellani

4. Seminars

Brown Bag Seminar
Tuesday, 12:00-13:00, F 420
Schedule: <http://www.wiwi.uni-konstanz.de/aktuelles/forschungsseminare/> L. Kaas

Constance-Strasbourg Workshop on Banking and Finance
Thursday, 06/11/14, Friday, 07/11/14 R. Blazy, C. Godlewski,
Schwarzwald Parkhotel, Königsfeld J. Jackwerth, A. Kind, L. Weill

Doctoral Seminar in Finance
Friday, 09/01/15, 9:00-17:00, G 307 M. Ammann, M. Fischer, J. Jackwerth,
A. Kind, M. Schmid, P. Söderlind
<http://www.wiwi.uni-konstanz.de/jackwerth/home/teaching/winter-term-20142015/phd-seminar/>

Doctoral Seminar in Public Economics, 2 hours
Monday, 17:00-18:30, F 425
Schedule:
<http://www.wiwi.uni-konstanz.de/aktuelles/forschungsseminare/doctoral-seminar-in-public-economics/>
L. Bellani, Z. Hessami,
G. Kocharkov, G. Schwerdt

Econometrics Colloquium, 2 hours
Monday, 12:00-13:00, F 208, fortnightly, begins 27/10/14 N.H. Kim

Seminar in Macroeconomics, 2 hours V. Hahn, M. Hertweck, L. Kaas,
Monday, 12:00-13:15, F 425 G. Kocharkov, A. Scholl, N. Siassi
<http://www.wiwi.uni-konstanz.de/en/aktuelles/research-seminars/seminar-in-macroeconomics/>

Subjective Probability Judgements in Economic Games, 2 hours
Friday, 24/10/14, 8:15-11:30, F 423
Friday, 07/11/14, 8:15-11:30, F 423
Friday, 14/11/14, 8:15-11:30, G 421
Friday, 28/11/14, 8:15-11:30, G 421
Friday, 12/12/14, 8:15-11:30, F 423
Friday, 09/01/15, 8:15-11:30, F 424
Friday, 23/01/15, 8:15-11:30, F 423 I. Wolff

5. Other

Research Colloquium U. Stefani
Tuesday, 15:15-16:45, F 425 (Planning /
Schedule: <http://www.wiwi.uni-konstanz.de/aktuelles/forschungsseminare/> Coordination)

Notice about Workshops: The participation in a workshop or the Brown Bag Seminar involving a presentation and paper may be recognised as a seminar if at least one professor from the Department of Economics attends. Students must apply in writing for recognition in advance to the Chairman of the Examining Board (Prof. Dr. Kaas).

Timetable Winter Semester 2014/2015

Time	Monday	Tuesday	Wednesday	Thursday	Friday
8:15 – 9:45	Topics in Advanced Microeconomics (L) / Goldlücke Probability Theory & Statistical Inference (T) / Vogt	Economics of Education (L+T) / Schwerdt		Topics in Advanced Macroeconomics (L) / Kocharkov	Advanced Time Series Analysis (L) / Brüggemann Advanced Time Series Analysis (T) / N.N.
10:00 – 11:30	Advanced Time Series Analysis (L) / Brüggemann	Computational Economics (T) / Siassi			Topics in Advanced Econometrics (L) / Vogt, Part 1 (Parts 2 & 3 blocked)
11:45 – 13:15	Econometrics Colloquium (S) / Kim (12:00-13:00) Macroeconomics (S) / Kaas et al. (12:00-13:15)	Brown Bag Seminar (S) / Kaas (12:00-13:00)		Topics in Advanced Macroeconomics (T) / Kocharkov	Topics in Advanced Microeconomics (T) / Goldlücke
13:30 – 15:00	Probability Theory & Statistical Inference (L) / Vogt	Computational Economics (L) / Siassi Welfare Economics (L) / Bellani			
15:15 – 16:45	Topics in Advanced Econometrics (T) / Kim	Research Colloquium / Stefani	Economics of Education (L+T) / Schwerdt		
17:00 – 18:30	Public Economics (S) / Schwerdt et al.	Topics in Advanced Econometrics (T) / Kim Welfare Economics (T) / Bellani	Numerical Option Pricing (L) / Kind		
18:45 – 18:30			Numerical Option Pricing (T) / Kind		

L = Lecture, T = Tutorial, S = Seminar. Courses for which times have not yet been set are not included. Also the times of block courses and seminars are not included here.

Course Catalogue for the Doctoral Programme in Quantitative Economics and Finance

Academic Year 2014/2015

Summer Semester 2015: 1st April – 30th September 2015

Courses in the Department of Economics begin on 13th April 2015 and end on 11th July 2015. Courses for the Doctoral Programme also take place during the lecture-free period.

1. Economic Theory

Labour Market Search, 2 hours

Monday, 22/06/15, 15:15-16:45, ML 630

Tuesday, 23/06/15, 8:15-9:45, F 429

Wednesday, 24/06/15, 8:15-9:45, ML 630

Thursday, 25/06/15, 13:30-15:00, ML 630

Friday, 26/06/15, 15:15-16:45, ML 630

Monday, 29/06/15, 15:15-16:45, ML 630

Tuesday, 30/06/15, 8:15-9:45, F 429

Wednesday, 01/07/15, 8:15-9:45, ML 630

Thursday, 02/07/15, 13:30-15:00, ML 630

Friday, 03/07/15, 15:15-16:45, F 425

C. Carrillo Tudela

2. Econometrics

Microeconometrics, 3 hours

Thursday, 10:00-11:30, F 427

Friday, 10:00-11:30, fortnightly, F 427, begins 17/04/15

N.-H. Kim

Tutorial: Microeconometrics, 1 hour

Friday, 10:00-11:30, fortnightly, F 427 + CIP Pool Y 326, begins 24/04/15

N.-H. Kim

3. Field Courses

Development Economics, 2 hours

Monday, 01/06/15, 13:30-15:00, K 503

Tuesday, 02/06/15, 13:30-15:00, K 503

Wednesday, 03/06/15, 13:30-15:00, K 503

Friday, 05/06/15, 13:30-15:00, F 424

Monday, 08/06/15, 13:30-15:00, G 227

Tuesday, 09/06/15, 13:30-15:00, G 227

Wednesday, 10/06/15, 13:30-15:00, G 227

Thursday, 11/06/15, 17:00-18:30, F 429

Friday, 12/06/15, 13:30-15:00, D 522

Friday, 12/06/15, 15:15-16:45, D 522

S. Marjit

Discrete Time Finance, 2 hours

Monday, 14/09/15, 8:15-14:00, F 420

Tuesday, 15/09/15, 8:15-14:00, F 420

Wednesday, 16/09/15, 8:15-14:00, F 420

Thursday, 17/09/15, 8:15-14:00, F 420

Friday, 18/09/15, 8:15-14:00, F 420

M. Fischer

Empirical Corporate Finance, 2 hours

Thursday, 16/04/15, 13:30-16:45, K 503

Friday, 17/04/15, 13:30-16:45, K 503

Thursday, 11/06/15, 10:00-13:15; 15:15-18:30, K 503

Thursday, 02/07/15, 9:00-12:00, F 208; 15:15-18:30, D 247

A. Kind

Labour Market Search, 2 hours

Monday, 22/06/15, 15:15-16:45, ML 630

Tuesday, 23/06/15, 8:15-9:45, F 429

Wednesday, 24/06/15, 8:15-9:45, ML 630

Thursday, 25/06/15, 13:30-15:00, ML 630

Friday, 26/06/15, 15:15-16:45, ML 630

Monday, 29/06/15, 15:15-16:45, ML 630

Tuesday, 30/06/15, 8:15-9:45, F 429

Wednesday, 01/07/15, 8:15-9:45, ML 630

Thursday, 02/07/15, 13:30-15:00, ML 630

Friday, 03/07/15, 15:15-16:45, F 425

C. Carrillo Tudela

Non-Standard Inference Problems, 2 hours

Monday, 20/07/15, 10:00-11:30, F 428

Tuesday, 21/07/15, 10:00-11:30, F 428

Wednesday, 22/07/15, 10:00-11:30, F 428

Thursday, 23/07/15, 10:00-11:30, F 428

Friday, 24/07/15, 10:00-11:30, F 428

P. Guggenberger

Political Economy (lecture & tutorial), 3 + 1 hours

Tuesday, 17:00-18:30, F 427

Wednesday, 11:45-13:15, F 427

L. Bellani, V. Hahn

4. Seminars

Constance-Strasbourg Workshop on Academic Writing

Wednesday, 08/07/15 – Friday, 10/07/15, University of Strasbourg

L. Weill, H. Ursprung,

B. Koebel

Constance-Strasbourg Workshop on Applied Econometrics

Thursday, 08/10/15 – Saturday, 10/10/15

Seehörnle Hotel & Gasthaus, Hörnliweg 14, 78343 Gaienhofen-Horn

Begins 08/10/15, 15:00. Ends 10/10/15, after lunch

R. Brüggemann,

B. Koebel, W. Pohlmeier

Doctoral Seminar in Finance, 2 hours

Friday, 19/06/15, 8:15-15:00, G 307

M. Fischer, J. Jackwerth, A. Kind

<http://www.wiwi.uni-konstanz.de/jackwerth/home/teaching/summer-term-2015/phd-seminar/>

Doctoral Seminar in Public Economics, 2 hours
Monday, 17:00-18:30, G 308

L. Bellani, Z. Hessami,
G. Kocharkov, G. Schwerdt, H. Ursprung

Schedule:

<http://www.wiwi.uni-konstanz.de/aktuelles/forschungsseminare/doctoral-seminar-in-public-economics/>

Doctoral Workshop on Quantitative Dynamic Economics
Friday, 18/09/15 – Saturday, 19/09/2015, University of Konstanz

F. Dufourt, P. Pintus,
A. Díaz, M. Kredler,
L. Kaas, A. Scholl

<http://www.wiwi.uni-konstanz.de/forschung/makrooekonomik-in-konstanz/doctoral-workshop-on-quantitative-dynamic-economics-sept-18-19-2015/>

Econometrics Colloquium, 2 hours
Monday, 12:00-13:00, F 208, begins 13/04/15

N.-H. Kim

Conference: Frontiers of Theoretical Economics
Saturday, 01/08/15 – Sunday, 02/08/15, Konstanz

Further information:

<http://www.wiwi.uni-konstanz.de/econometrics/econometrics-conference-2015/startpage/>

P. Guggenberger, V. Marmer, W. Pohlmeier
Yixiao Sun, Yoon-Jae Whang

2nd Konstanz-Lancaster Doctoral Workshop on Finance and Econometrics
Friday, 01/05/15 – Saturday, 02/05/15, Konstanz

Times and rooms to be announced

P. Robinson, W. Pohlmeier et al.

Seminar in Macroeconomics, 2 hours
Monday, 12:00-13:15, F 425

V. Hahn, M. Hertweck, L. Kaas,
G. Kocharkov, A. Scholl, N. Siassi

Schedule:

<http://www.wiwi.uni-konstanz.de/en/aktuelles/research-seminars/seminar-in-macroeconomics/>

Topics in Micro and Experimental Economics: Cheap Talk and Infinitely
Repeated Games, 2 hours
Friday, 13:30-15:00, F 425

S. Fehrler

5. Other

GSDS Research Colloquium, 2 hours
Tuesday, 12:00-13:00, F 425

R. Hübner, L. Kaas
G. Schneider, L. Shikano

Research Colloquium
Tuesday, 15:15-16:45, F 425

U. Stefani
(Planning /

Schedule: <http://www.wiwi.uni-konstanz.de/aktuelles/forschungsseminare/> Coordination)

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Timetable Summer Semester 2015

Time	Monday	Tuesday	Wednesday	Thursday	Friday
8:15 – 9:45					
10:00 – 11:30				Microeconometrics (L) / Kim	Microeconometrics (L) / Kim Microeconometrics (T) / Kim
11:45 – 13:15	Econometrics Colloquium (S) / Kim (12:00-13:00) Macroeconomics (S) / Kaas et al. (12:00-13:15)	GSDS Research Colloquium (S) / Kaas et al (12:00-13:00)	Political Economy (L+T) / Bellani, Hahn		
13:30 – 15:00					Topics in Micro and Experimental Economics (S) / Fehrer
15:15 – 16:45		Research Colloquium / Stefani			
17:00 – 18:30	Public Economics (S) / Schwerdt et al.	Political Economy (L+T) / Bellani, Hahn			
18:45 – 20:15					

L = Lecture, T = Tutorial, S = Seminar. Courses for which times have not yet been set are not included. Also the times of block courses and seminars are not included here.