

Course Catalogue for the Doctoral Programme in Quantitative Economics and Finance

Academic Year 2015/2016

Winter Semester 2015/2016: 1st October 2015 – 31st March 2016

Courses in the Department of Economics begin on 19th October 2015 and end on 13th February 2016. 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, 15:15-16:45, 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, F 425 Friday, 8:15-9:45, F 425 and CIP Pool BS 217, begins 23/10/15	R. Brüggemann
Tutorial: Advanced Time Series Analysis, 1 hour Friday, 8:15-9:45, F 425 and CIP Pool BS 217, begins 30/10/15	J. Zeng
Topics in Advanced Econometrics, 2 hours	
Part 1: Wednesday, 21/10/15, 8:15-9:45, F 423 Wednesday, 21/10/15, 11:45-13:15, C 427 Thursday, 22/10/15, 15:15-16:45, E 403 Friday, 23/10/15, 8:15-9:45, A 702 Friday, 23/10/15, 13:30-15:00, G 304	G. Koop
Part 2: Friday, 30/10/15, 10:00 -11:30, F 425 Friday, 06/11/15, 10:00 -11:30, F 425 Friday, 13/11/15, 10:00 -11:30, F 425 Friday, 20/11/15, 10:00 -11:30, F 425 Friday, 27/11/15, 10:00 -11:30, F 425	L. Grigoryeva

Part 3:

Friday, 04/12/15, 10:00 -11:30, F 425

Friday, 11/12/15, 10:00 -11:30, F 425

Friday, 08/01/16, 10:00 -11:30, F 425

Friday, 15/01/16, 10:00 -11:30, F 425

Friday, 22/01/16, 10:00 -11:30, F 425

W. Pohlmeier

Paper Sessions:

Friday, 29/01/16, 10:00 -11:30, F 425

Friday, 05/02/16, 10:00 -11:30, F 425

Friday, 12/02/16, 10:00 -11:30, F 425

L. Grigoryeva, W. Pohlmeier

Tutorial: Topics in Advanced Econometrics, 2 hours

Monday, 13:30-15:00, E 402

C. Frey

3. Field Courses

Computational Economics, 2 hours

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

N. Siassi

Tutorial: Computational Economics, 2 hours

Thursday, 17:00-18:30, BS 217

N. Siassi

Design and Data Analysis for Experiments, 2 hours

Wednesday, 25/11/15, 8:15-13:00, 14:00-18:00

Thursday, 26/11/15, 8:15-13:00, 14:00-18:00

Friday, 27/11/15, 8:15-13:00, 14:00-15:45

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

Thursday, 10:00-11:30, E 402

G. Schwerdt

Numerical Option Pricing, 2 hours

Wednesday, 17:00-18:30, CIP Pool BS 217

A. Kind

Tutorial: Numerical Option Pricing, 1 hour

Wednesday, 18:45-20:15, CIP Pool BS 217

A. Kind

Poverty, Inequality and Income Distribution, 2 hours

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

L. Bellani

Tutorial: Poverty, Inequality and Income Distribution, 1 hour

Thursday, 13:30-15:00, C 358, begins 29/10/15

L. Bellani

Programming Economic Experiments with z-Tree, 2 hours

Beginner section: Monday, 29/02/16, 9:00-17:00

Tuesday, 01/03/16, 9:00-17:00

Advanced section: Wednesday, 02/03/16, 9:00-17:00

Location to be announced after registration

Registration deadline: Friday, 15/01/16

Register to Madeleine.Hafner@uni-konstanz.de

U. Fischbacher

Research Designs for Causal Inference in Public Economics, 2 hours

Monday, 19/10/15, 8:30-11:30, K 503

Tuesday, 20/10/15, 8:30-11:30, K 503

Wednesday, 21/10/15, 8:30-11:30, 15:30-18:30, K 503

Thursday, 22/10/15, 8:30-11:30, K 503

Wednesday, 16/12/15, 15:15-18:30, E 403

Thursday, 17/12/15, 15:15-18:30, E 403

Z. Hessami

The Macroeconomics of Financial Crises, 2 hours

Monday, 02/11/15, 8:15-9:45, G 304

Tuesday, 03/11/15, 8:15-9:45, F 427

Tuesday, 03/11/15, 10:00-11:30, Y 310

Wednesday, 04/11/15, 13:30-15:00, PZ 901

Wednesday, 04/11/15, 15:15-16:45, PZ 901

Monday, 09/11/15, 8:15-9:45, F 429

Tuesday, 10/11/15, 8:15-9:45, F 427

Tuesday, 10/11/15, 10:00-11:30, M 627

Wednesday, 11/11/15, 13:30-15:00, K 503

Wednesday, 11/11/15, 15:15-16:45, G 307

P. Pintus

4. Seminars

Constance-Strasbourg Workshop on Applied Econometrics

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

Seehörnle Hotel & Gasthaus, Hörnliweg 14, 78343 Gaienhofen-Horn R. Brüggemann,
Begins 08/10/15, 15:00. Ends 10/10/15, after lunch B. Koebel, W. Pohlmeier

Doctoral Seminar in Finance

Friday, 15/01/16, 9:00-17:00,

M. Ammann, M. Fischer, J. Jackwerth,

University of St. Gallen, room to be announced

A. Kind, M. Schmid, P. Söderlind

Register by 13/12/2015 to Monika.Fischer@uni-konstanz.de

<http://www.wiwi.uni-konstanz.de/jackwerth/home/teaching/winter-term-20152016/phd-seminar/>

Doctoral Seminar in Public Economics, 2 hours

L. Bellani, Z. Hessami, G. Kocharkov,

Monday, 17:00-18:30, F 425

G. Schwerdt, H. Ursprung

Schedule:

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

Econometrics Colloquium, 2 hours

Monday, 12:00-13:00, F 208, fortnightly, begins 26/10/15

W. Pohlmeier

GSDS Research Colloquium, 2 hours

Tuesday, 11:45-13:15, F 425

U. Fischbacher, S. Goldlücke, W. Gaissmaier,

<http://www.gsds.uni-konstanz.de/research-colloquium/>

G. Schneider, S. Shikano

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/>

5. Other

Decision Making in the Cockpit and in Management

Friday, 20/11/15, 13:30-16:45, K 503

M. Weth

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

U. Stefani
(Planning /
Coordination)

Workshop Presentation and Communication Training for the Academic Job Market
Wednesday, 09/12/15, 9:00-17:00, V 837
Thursday, 10/12/15, 9:00-17:00, V 837
Registration by 19/10/15 to Jutta.Obenland@uni-konstanz.de

F. Ehlail

Notice about Workshops: The participation in a workshop or a colloquium 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 2015/2016

Time	Monday	Tuesday	Wednesday	Thursday	Friday
8:15 – 9:45		Economics of Education (L+T) / Schwerdt		Topics in Advanced Macroeconomics (L) / Kocharkov	Advanced Time Series Analysis (L) / Brüggemann Advanced Time Series Analysis (T) / Zeng
10:00 – 11:30	Advanced Time Series Analysis (L) / Brüggemann			Economics of Education (L+T) / Schwerdt	Topics in Advanced Econometrics, Part 2 (L) / Grigoryeva Topics in Advanced Econometrics, Part 3 (L) / Pohlmeier
11:45 – 13:15	Econometrics Colloquium (S) / Pohlmeier (12:00-13:00) Macroeconomics (S) / Kaas et al. (12:00-13:15)	GSDS Research Colloquium (S) / Fischbacher et al.		Topics in Advanced Macroeconomics (T) / Kocharkov	Topics in Advanced Microeconomics (T) / Goldlücke
13:30 – 15:00	Topics in Advanced Econometrics (T) / Frey			Computational Economics (L) / Siassi Poverty, Inequality & Income Distribution (T) / Bellani	
15:15 – 16:45	Topics in Advanced Microeconomics (L) / Goldlücke	Research Colloquium / Stefani			
17:00 – 18:30	Public Economics (S) / Schwerdt et al.	Poverty, Inequality and Income Distribution (L) / Bellani	Numerical Option Pricing (L) / Kind	Computational Economics (T) / Siassi	
18:45 – 20:15			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 2015/2016

Summer Semester 2016: 1st April – 30th September 2016

Courses in the Department of Economics begin on 11th April 2016 and end on 9th July 2016. Courses for the Doctoral Programme also take place during the lecture-free period.

1. Economic Theory

Labour Market Search, 2 hours
10 double hours, April – July 2016
Time and room to be announced C. Carrillo Tudela

The Labour Market and the Business Cycle, 2 hours
Time and room to be announced M. Hertweck

Tutorial: The Labour Market and the Business Cycle, 1 hour
Time and room to be announced M. Hertweck

2. Econometrics

Microeconometrics, 3 hours
Thursday, 10:00-11:30, F 427
Friday, 10:00-11:30, fortnightly, F 427, begins 15/04/16 W. Pohlmeier

Tutorial: Microeconometrics, 1 hour
Friday, 10:00-11:30, fortnightly, F 427 + CIP Pool BS 217, begins 22/04/16 N.N.

3. Field Courses

Asset Pricing, 2.5 hours
Monday, 04/04/16, 8:15-15:00, F 420
Tuesday, 05/04/16, 8:15-15:00, F 420
Wednesday, 06/04/16, 8:15-15:00, F 420
Thursday, 07/04/16, 8:15-15:00, F 420
Friday, 08/04/16, 8:15-15:00, F 420 M. Fischer

Empirical Corporate Finance, 2 hours
Thursday, 14/04/16, 13:30-16:45, K 503
Friday, 15/04/16, 13:30-16:45, K 503
Thursday, 09/06/16, 10:00-13:15; 15:15-18:30, K 503
Thursday, 30/06/16, 9:00-12:00, F 208; 15:15-18:30, D 247 A. Kind

Labour Market Search, 2 hours
10 double hours, April – July 2016
Time and room to be announced C. Carrillo Tudela

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

The Labour Market and the Business Cycle, 2 hours
Time and room to be announced M. Hertweck

Tutorial: The Labour Market and the Business Cycle, 1 hour
Time and room to be announced M. Hertweck

4. Seminars

Aix-Marseille, Constance, Strasbourg: Workshop on
Quantitative Dynamic Macroeconomics
Dates and location to be announced F. Dufourt, V. Hahn, L. Kaas,
R. Dos Santos Ferreira, A. Scholl

Cheap Talk and Information Aggregation
(Theory and Experiments), 2 hours
Friday, 13:30-15:00, F 425 S. Fehrler

Constance-Strasbourg Workshop on Investments,
Portfolio Choice and Asset Pricing
Dates and location to be announced R. Blazy, M. Fischer,
C. Godlewski, J. Jackwerth, A. Kind, L. Weill

Doctoral Seminar in Finance
Friday, 01/07/16, 8:15-15:00, G 307 M. Fischer, J. Jackwerth, A. Kind
<http://www.wiwi.uni-konstanz.de/jackwerth/home/teaching/summer-term-2016/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/>

Econometrics Colloquium, 2 hours
Monday, 12:00-13:00, F 208, begins 18/04/16 W. Pohlmeier

GSDS Research Colloquium, 2 hours
Tuesday, 11:45-13:15, F 425 U. Fischbacher, S. Goldlücke, W. Gaissmaier,
<http://www.gsds.uni-konstanz.de/research-colloquium/> G. Schneider, S. Shikano

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/>

5. Other

Research Colloquium

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

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

U. Stefani
(Planning /
Coordination)

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Timetable Summer Semester 2016

Time	Monday	Tuesday	Wednesday	Thursday	Friday
8:15 – 9:45					
10:00 – 11:30				Microeconometrics (L) / Pohlmeier	Microeconometrics (L) / Pohlmeier Microeconometrics (T) / N.N.
11:45 – 13:15	Econometrics Colloquium (S) / Pohlmeier (12:00-13:00) Macroeconomics (S) / Kaas et al. (12:00-13:15)	GSDS Research Colloquium (S) / Fischbacher et al.	Political Economy (L+T) / Bellani, Hahn		
13:30 – 15:00					Cheap Talk & Information Aggregation (S) / Fehlerl
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.