Course Catalogue for the Doctoral Programme in Quantitative Economics and Finance

Academic Year 2017/2018

Summer Semester 2018: 1st April – 30th September 2018

Courses in the Department of Economics begin on 16th April 2018 and end on 14th July 2018. Courses for the Doctoral Programme also take place during the lecture-free period.

1. Economic Theory

Labour Market Search, 2 hours Wednesday, 20/06/18, 15:15-16:45, L 601 Thursday, 21/06/18, 8:15-9:45, F 425 Thursday, 21/06/18, 11:45-13:15, D 433 Friday, 22/06/18, 17:00-18:30, F 425 Monday, 25/06/18, 8:15-9:45, F 425 Tuesday, 26/06/18, 8:15-9:45, F 425 Wednesday, 27/06/18, 15:15-16:45, G 307 Thursday, 28/06/18, 8:15-9:45, F 425 Thursday, 28/06/18, 11:45-13:15, C 358 Friday, 29/06/18, 17:00-18:30, F 425

2. Econometrics

Microeconometrics, 3 hours Thursday, 10:00-11:30, M 630 Friday, 10:00-11:30, fortnightly, E 403, begins 20/04/18

W. Pohlmeier, P. Heiler J. Mareckova

C. Carrillo-Tudela

Tutorial: Microeconometrics, 1 hourW. Pohlmeier, P. Heiler,Monday, 15:15-16:45, CIP Pool BS 217 and G 300, begins 16/04/18J. Mareckova

3. Field Courses

Academic Writing in Finance, 2 hours Tuesday, 10/04/18, 8:15-15:00, F 429 Wednesday, 11/04/18, 8:15-15:00, F 429 Tuesday, 17/04/18, 8:15-15:00, G 227 Wednesday, 18/04/18, 8:15-15:00, G 227 Please consult the homepage of the Chair of Finance for details about registering

Advanced Development Economics, 2 hours Wednesday, 20/06/18, 15:15-16:45, G 227a Thursday, 21/06/18, 13:30-15:00, F 425 Thursday, 21/06/18, 17.00-18:30, F 425 Friday, 22/06/18, 13:30-16:45, D 301 Wednesday, 27/06/18, 13:30-15:00, F 425 Thursday, 28/06/18, 17:00-18:30, F 425 Friday, 29/06/18, 13:30-16:45, D 301 M. Fischer

Advanced Organisational Economics, 2 hours Wednesday, 18/04/18, 17:00-18:30, H 304 (Introductory Meeting) Wednesday, 09/05/18, 17:00-20:15, H 304 Wednesday, 23/05/18, 17:00-20:15, H 304 Wednesday, 06/06/18, 17:00-20:15, H 304 Wednesday, 20/06/18, 17:00-20:15, H 304 Wednesday, 04/07/18, 17:00-20:15, H 304 Wednesday, 11/07/18, 17:00-20:15, H 304 Wednesday, 18/07/18, 17:00-18:30, H 304 (Revision Lecture)	N. Zubanov
Derivative Pricing and Hedging with GARCH Models and their Continuous-Time Limits Tuesday, 22/05/18, 15:15-18:30, M 0801 Thursday, 24/05/18, 15:15-18:30, M 1001 Monday, 28/05/18, 17:00-18:30, M 0801	A. Badescu
Design and Data Analysis for Experiments, 2 hours Wednesday, 25/04/18, 9:00-17:00 Thursday, 26/04/18, 9:00-17:00 Friday, 27/04/18, 9:00-17:00 Thurgau Institute of Economics (TWI), 3rd floor, Hauptstrasse 90, CH-8280 Kreuzlingen	U. Fischbacher
Empirical Corporate Finance, 2 hours (6 ECTS) Monday, 23/04/18, 13:30-18:30, G 307 Monday, 30/04/18, 13:30-18:30, G 307 Thursday, 07/06/18, 10:00-13:15, M 628; 15:15-18:30, F 428 Friday, 29/06/18, 9:00-12:00, D 247; 13:30-18:30, C 423	A. Kind
Labour Economics, 2 hours Monday, 10:00-11:30, F 425	S. Maurer
Tutorial: Labour Economics, 2 hours Wednesday, 13:30-15:00, E 402	S. Maurer
Labour Market Search, 2 hours Wednesday, 20/06/18, 15:15-16:45, L 601 Thursday, 21/06/18, 8:15-9:45, F 425 Thursday, 21/06/18, 11:45-13:15, D 433 Friday, 22/06/18, 17:00-18:30, F 425 Monday, 25/06/18, 8:15-9:45, F 425 Tuesday, 26/06/18, 8:15-9:45, F 425 Wednesday, 27/06/18, 15:15-16:45, G 307 Thursday, 28/06/18, 8:15-9:45, F 425 Thursday, 28/06/18, 11:45-13:15, C 358 Friday, 29/06/18, 17:00-18:30, F 425	C. Carrillo-Tudela
Machine Learning, 2 hours Monday, 15:15-16:45, G 530	L. Grigoryeva
Tutorial: Machine Learning Monday, 17:00-18:30, fortnightly, V 203	L. Grigoryeva

Political Economy I: Social Choice (lecture & tuto Tuesday, 17:00-18:30, G 300 Wednesday, 11:45-13:15, M 628 Begins: Tuesday, 17/04/18. Ends: Tuesday, 29/0	
Political Economy II: Public Choice (lecture & tute Tuesday, 17:00-18:30, G 300 Wednesday, 11:45-13:15, M 628 Begins: Wednesday, 30/05/18. Ends: Tuesday, 1	
Programming Economic Experiments with z-Tree Monday, 26/02/18, 9:00-17:00, G 309 Tuesday, 27/02/18, 9:00-17:00, G 309 Wednesday, 28/02/18, 9:00-17:00, G 309 Registration deadline: Monday, 15/01/18 Register to Madeleine.Hafner@uni-konstanz.de	e, 2 hours U. Fischbacher
Securitization, 2 hours Friday, 20/04/18, 13:30-18:30, F 429 Friday, 25/05/18, 13:30-18:30, F 429 Friday, 22/06/18, 13:30-18:30, H 304	L. Gauthier
The Macroeconomics of Financial Crises, 2 hour Thursday, 24/05/18, 13:30-15:00, 15:15-16:45, C Friday, 25/05/18, 8:15-9:45, 11:45-13:15, F 425 Friday, 01/06/18, 8:15-9:45, 11:45-13:15, F 425 Thursday, 07/06/18, 13:30-16:45, C 358 Friday, 08/06/18, 8:15-9:45, Y 311, 11:45-13:15,	2 358
4. Seminars	
Aix-Marseille-Constance-Strasbourg Workshop of Quantitative Dynamic Economics Friday, 21/09/18, starts at 9:00 Saturday, 22/09/18, ends at 14:00 University of Konstanz, times and rooms to be ar	
Constance-St. Gallen Joint Doctoral Workshop o Friday, 23/03/18, 9:00-17:30, rooms to be annou	•
University of Konstanz	A. Scholl, W. Koeniger
Constance-Tübingen-Stuttgart-Hohenheim Doctoral Workshop on Econometrics Monday, 26/03/18, time to be announced Tuesday, 27/03/18, time to be announced Kloster Obermarchtal, Hauptstraße 2, 89611 Obermarchtal	M. Biewen, R. Brüggemann, J. Grammig, R. Jung, A. Oskominu, W. Pohlmeier
Doctoral Seminar in Finance Thursday, 24/05/18, 9:00-18:00, University of St. Gallen https://www.wiwi.uni-konstanz.de/jackwerth/teac	M. Ammann, M. Fischer, J. Jackwerth A. Kind, M. Schmid hing/summer-term-2018/

Doctoral Seminar in Public Economics, 2 hours Monday, 16/04/18, 17:00-18:30, G 307 Monday, 23/04/18-Monday, 09/07/18, 17:00-18:30, F 4 Monday, 02/07/18, 17:00-18:30, G 307 Schedule: https://www.wiwi.uni-konstanz.de/forschung/forschungssem	S. Maurer, G. Schwerdt, H. Ursprung
Doctoral Seminar in Stochastics, 2 hours (7 ECTS) Wednesday, 15:15-16:45, D 436	J. Beran, L. Grigoryeva, M. Kupper
Econometrics Colloquium, 2 hours Monday, 13:30-14:30, F 208 Schedule: https://www.wiwi.uni-konstanz.de/forschung/forschungs	R. Brüggemann, L. Grigoryeva, R. Halbleib, W. Pohlmeier sseminare/econometrics-colloquium/
GSDS Research Colloquium, 2 hours Tuesday, 11:45-13:15, F 425 U. Fischba	acher, S. Goldlücke, W. Gaissmaier, G. Schneider, S. Shikano
Schedule: https://www.gsds.uni-konstanz.de/news-and	
Seminar Advances in Experimental Economics Tuesday, 05/06/18, 10:00-11:30, F 208 Wednesday, 06/06/18, 8:30-15:00 Thursday, 07/06/18, 8:30-15:00 Thurgau Institute of Economics (TWI), 3rd floor, Hauptstrasse 90, CH-8280 Kreuzlingen	J. Brandts
Seminar in Communication and Information Aggregation Preliminary meeting: Friday, 27/04/18, 13:45-17:45, F 4 Friday, 06/07/18, 10:00-18:00, G 308 Saturday, 07/07/18, 10:00-18:00, F 425	
Seminar in Macroeconomics, 2 hours Monday, 12:00-13:15, D 433	V. Hahn, A. Scholl, N. Siassi
Schedule: https://www.wiwi.uni-konstanz.de/forschung/forschungssem	ninare/seminar-in-makrooekonomik/
Seminar in Microeconomics Thursday, 03/05/18, 9:00-16:00 Thursday, 14/06/18, 9:00-16:00 Thursday, 05/07/18, 9:00-16:00 Thurgau Institute of Economics (TWI), 3rd floor, Hauptstrasse 90, CH-8280 Kreuzlingen	S. Fehrler, U. Fischbacher, S. Goldlücke, N. Zubanov
Workshop on Academic Writing Thursday, 19/04/18, 17:00-18:30, F 208 Thursday, 17/05/18, 17:00-18:30, F 208 Thursday, 14/06/18, 17:00-18:30, F 208 Thursday, 05/07/18, 17:00-18:30, F 208 Thursday, 19/07/18, 17:00-18:30, F 208	H. Ursprung

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5. Other

Research Colloquium EconomicsS. HochholdingerTuesday, 15:15-16:45, F 425(Planning / Coordination)Schedule:https://www.wiwi.uni-konstanz.de/forschung/forschungsseminare/forschungskolloquium/

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. Fischbacher).

Timetable Summer Semester 2018

Time	Monday	Tuesday	Wednesday	Thursday	Friday
8:15					
_ 9:45					
10:00 _ 11:30	Labour Economics (L) / Maurer			Microeconometrics (L) / Pohlmeier, Heiler, Mareckova	Microeconometrics (L) / Pohlmeier, Heiler, Mareckova
11:45 _ 13:15	Macroeconomics (S) / Scholl et al. (12:00-13:15)	GSDS Research Colloquium (S) / Fischbacher et al.	Political Economy I (L+T) / Hahn Political Economy II (L+T) / Bellani		
13:30 _ 15:00	Econometrics Colloquium (S) / Brüggemann, Pohlmeier et al. (13:30-14:30)		Labour Economics (T) / Maurer		Securitization (L) / Gauthier
15:15 _ 16:45	Machine Learning (L) / Grigoryeva Microeconometrics (T) / Pohlmeier, Heiler, Mareckova	Research Colloquium Economics/ Hochholdinger	Doctoral Seminar in Stochastics (S) / Beran, Grigoryeva, Kupper		Securitization (L) / Gauthier
17:00 _ 18:30	Machine Learning (T) / Grigoryeva Public Economics (S) / Schwerdt et al.	Political Economy I (L) / Hahn Political Economy II (L) / Bellani	Advanced Organisational Economics (L) / Zubanov	Academic Writing (S) / Ursprung	Securitization (L) / Gauthier
18:45			Advanced Organisational Economics (L) / Zubanov		
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.

Course Catalogue for the Doctoral Programme in Quantitative Economics and Finance

Academic Year 2018/2019

Preliminary Preview: Winter Semester 2018/2019: 1st October 2018 – 31st March 2019

Courses in the Department of Economics begin on 22nd October 2018 and end on 9th February 2019. Courses for the Doctoral Programme also take place during the lecture-free period.

1. Economic Theory

Topics in Advanced Macroeconomics, 2 hours <i>Wednesday, 10:00-11:30, R 712</i>	N.N.
Tutorial: Topics in Advanced Macroeconomics, 1 hour <i>Thursday, 11:45-13:15, F 4</i> 25	N.N.
Topics in Advanced Microeconomics, 2 hours <i>Monday, 8:15-9:45, F 4</i> 25	S. Goldlücke
Tutorial: Topics in Advanced Microeconomics, 1 hour <i>Thursday, 15:15-16:45, F 4</i> 25	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 J 213, fortnightly, begins 26/10/18	R. Brüggemann
Tutorial: Advanced Time Series Analysis, 1 hour Friday, 8:15-9:45, F 425 and CIP Pool J 213, fortnightly, begins 02/11/18	R. Braun
Topics in Advanced Econometrics: Machine/Statistical Learning, 2 hours 1. Monday, 22/10/18, 13:30-15:00, Y 311 2. Monday, 29/10/18, 13:30-15:00, Y 311 3. Monday, 05/11/18, 13:30-15:00, Y 311 4. Monday, 12/11/18, 13:30-15:00, Y 311 5. Monday, 19/11/18, 13:30-15:00, Y 311 6. Monday, 26/11/18, 13:30-15:00, Y 311 7. Monday, 03/12/18, 13:30-15:00, Y 311 8. Monday, 07/01/19, 13:30-15:00, Y 311 10. Monday, 07/01/19, 13:30-15:00, Y 311 11. Monday, 21/01/19, 13:30-15:00, Y 311 12. Tuesday, 22/01/19, 17:00-18:30, D 433 13. Monday, 28/01/19, 13:30-15:00, Y 311 14. Tuesday, 29/01/19, 13:30-15:00, Y 311 15. Monday, 04/02/19, 13:30-15:00, Y 311 16. Tuesday, 05/02/19, 17:00-18:30, D 433	L. Grigoryeva L. Grigoryeva L. Grigoryeva L. Grigoryeva L. Grigoryeva L. Grigoryeva L. Grigoryeva L. Grigoryeva L. Grigoryeva L. Grigoryeva N.N. N.N. N.N. N.N. N.N.

Tutorial: Topics in Advanced Econometrics: Machine/Stat 1. Tuesday, 06/11/18, 17:00-18:30, D 433 or CIP Pool B 2. Tuesday, 20/11/18, 17:00-18:30, D 433 or CIP Pool B 3. Tuesday, 04/12/18, 17:00-18:30, D 433 or CIP Pool B 4. Tuesday, 11/12/18, 17:00-18:30, D 433 or CIP Pool B 5. Tuesday, 15/01/19, 17:00-18:30, D 433 or CIP Pool B	S 217 S 217 S 217 S 217 S 217
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, CIP Pool BS 217	N. Siassi
Economics of Education, 4 hours Lecture and tutorial <i>Tuesday, 8:15-9:45, F 4</i> 25 <i>Thursday, 10.00-11:30, F 4</i> 25	G. Schwerdt
Long-run Growth and Development, 2 hours <i>Friday, 13:30-15:00, D 301</i>	S. Maurer
Research Designs for Causal Inference in Public Econom Tuesday, 23/10/18, 10:00-11:30, F 428, 13:30-15:00, M & Tuesday, 06/11/18, 10:00-11:30, P 601, 13:30-15:00, M & Tuesday, 20/11/18, 10:00-11:30, C 358, 13:30-15:00, M & Tuesday, 04/12/18, 10:00-11:30, C 358, 13:30-15:00, M & Tuesday, 18/12/18, 10:00-11:30, C 358, 13:30-15:00, M & Tuesday, 15/01/19, 10:00-11:30, C 358, 13:30-15:00, M & Tuesday, 29/01/19, 10:00-11:30, C 358, 13:30-15:00, M &	801 801 801 801 801 801
4. Seminars	
Aix-Marseille-Constance-Strasbourg Workshop on Cost Management in Innovation Processes Thursday, 04/10/18, starts at 14:00 Saturday, 06/10/18, ends at 14:00 University of Konstanz, times and rooms to be announce	T. Burger-Helmchen, d U. Stefani
Doctoral Seminar in Finance <i>Friday, 11/01/19, 9:00-14:00, F 424</i> Registration by <i>11/12/18</i> to Monika.Fischer@uni-konstan https://www.wiwi.uni-konstanz.de/jackwerth/teaching/wint	
Schedule:	L. Bellani, Z. Hessami, Maurer, G. Schwerdt, H. Ursprung
https://www.wiwi.uni-konstanz.de/forschung/forschungssemina	
Econometrics Colloquium, 2 hours <i>Monday, 12:00-13:00, F 208</i> Schedule:	R. Brüggemann, L. Grigoryeva, R. Halbleib, W. Pohlmeier
https://www.wiwi.uni-konstanz.de/forschung/forschungss	eminare/econometrics-colloquium/

GSDS Research Colloquium, 2 hours *Tuesday, 11:45-13:15, F 425*

G. Schneider, S. Shikano Schedule: https://www.gsds.uni-konstanz.de/news-and-events/research-colloquium/

Seminar in Macroeconomics, 2 hours V. Hahn, *Monday, 12:00-13:15, F 425* A. Scholl, N. Siassi Schedule: <u>https://www.wiwi.uni-konstanz.de/forschung/forschungsseminare/seminar-in-makrooekonomik/</u>

Seminar in Microeconomics *Thursday, 06/12/18, 9:00-16:00 Thursday, 10/01/19, 9:00-16:00 Thursday, 24/01/19, 9:00-16:00* Thurgau Institute of Economics (TWI), 3rd floor, Hauptstrasse 90, CH-8280 Kreuzlingen

S. Fehrler, U. Fischbacher S. Goldlücke, N. Zubanov

S. Goldlücke, W. Gaissmaier,

5. Other

Research ColloquiumS. HochholdingerTuesday, 15:15-16:45, F 425(Planning / Coordination)Schedule:https://www.wiwi.uni-konstanz.de/forschung/forschungsseminare/forschungskolloquium/

Workshop Presentation and Communication Training for the Academic Job Market *Tuesday, 04/12/18, 9:00-17:00, F 208 Wednesday, 05/12/18, 9:00-17:00, F 208* Registration by Monday, 29/10/18 to Jutta.Obenland@uni-konstanz.de F. E

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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. Fischbacher).

Preliminary Timetable Winter Semester 2018/2019

Time	Monday	Tuesday	Wednesday	Thursday	Friday
8:15 - 9:45	Topics in Advanced Microeconomics (L) / Goldlücke	Economics of Education (L+T) / Schwerdt			Advanced Time Series Analysis (L) / Brüggemann Advanced Time Series Analysis (T) /
10:00 - 11:30	Advanced Time Series Analysis (L) / Brüggemann	Research Design for Causal Inference in Public Economics (L) / Hessami	Topics in Advanced Macroeconomics (L) / N.N.	Economics of Education (L+T) / Schwerdt	Braun
11:45 _ 13:15	Econometrics Colloquium (S) / Brüggemann, Pohlmeier et al. (12:00-13:00) Macroeconomics (S) / Scholl et al. (12:00-13:15)	GSDS Research Colloquium (S) / Fischbacher et al.		Topics in Advanced Macroeconomics (T) / N.N.	
13:30 _ 15:00	Topics in Advanced Econometrics (L) / Grigoryeva, N.N.	Research Design for Causal Inference in Public Economics (L) / Hessami		Computational Economics (L) / Siassi	Long-run Growth and Development (L) / Maurer
15:15 _ 16:45		Research Colloquium Economics / Hochholdinger		Topics in Advanced Microeconomics (T) / Goldlücke	
17:00 _ 18:30	Public Economics (S) / Schwerdt et al.	Topics in Advanced Econometrics (T) / Grigoryeva		Computational Economics (T) / Siassi	
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