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

C. Carrillo-Tudela

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

Tutorial: Microeconometrics, 1 hour
Monday, 15:15-16:45, CIP Pool BS 217 and G 300, begins 16/04/18

W. Pohlmeier, P. Heiler, J. 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 M. Fischer

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, 15:15-16:45, G 227a
Thursday, 28/06/18, 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

S. Marjit
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 & tutorial), 2 hours  
Tuesday, 17:00-18:30, G 300  
Wednesday, 11:45-13:15, M 628  
 Begins: Tuesday, 17/04/18. Ends: Tuesday, 29/05/18  
V. Hahn

Political Economy II: Public Choice (lecture & tutorial), 2 hours  
Tuesday, 17:00-18:30, G 300  
Wednesday, 11:45-13:15, M 628  
 Begins: Wednesday, 30/05/18. Ends: Tuesday, 10/07/18  
L. Bellani

Programming Economic Experiments with z-Tree, 2 hours  
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  
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 hours  
Thursday, 24/05/18, 13:30-15:00, 15:15-16:45, C 358  
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, C 423  
P. Pintus

4. Seminars

Aix-Marseille-Constance-Strasbourg Workshop on 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 announced  
A. Scholl et al.

Constance-St. Gallen Joint Doctoral Workshop on Dynamic Macroeconomics  
Friday, 23/03/18, 9:00-17:30, rooms to be announced,  
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  
M. Ammann, M. Fischer, J. Jackwerth  
A. Kind, M. Schmid

https://www.wiwi.uni-konstanz.de/jackwerth/teaching/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 425 L. Bellani, Z. Hessami,
Monday, 02/07/18, 17:00-18:30, G 307 S. Maurer, G. Schwerdt, H. Ursprung
Schedule:
https://www.wiwi.uni-konstanz.de/forschung/forschungsseminare/seminar-in-public-economics/

Doctoral Seminar in Stochastics, 2 hours (7 ECTS) J. Beran, L. Grigoryeva,
Wednesday, 15:15-16:45, D 436 M. Kupper

Econometrics Colloquium, 2 hours R. Brüggemann, L. Grigoryeva,
Monday, 13:30-14:30, F 208 R. Halbleib, W. Pohlmeier
Schedule:
https://www.wiwi.uni-konstanz.de/forschung/forschungsseminare/econometrics-colloquium/

GSDS Research Colloquium, 2 hours U. Fischbacher, S. Goldlücke, W. Gaißmaier,
Tuesday, 11:45-13:15, F 425 G. Schneider, S. Shikano
Schedule: https://www.gsds.uni-konstanz.de/news-and-events/research-colloquium/

Seminar Advances in Experimental Economics
Tuesday, 05/06/18, 10:00-11:30, F 208 J. Brandts
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

Seminar in Communication and Information Aggregation
Preliminary meeting: Friday, 27/04/18, 13:45-17:45, F 425 S. Fehrler
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 V. Hahn,
Monday, 12:00-13:15, D 433 A. Scholl, N. Siassi
Schedule:
https://www.wiwi.uni-konstanz.de/forschung/forschungsseminare/seminar-in-makrooekonomik/

Seminar in Microeconomics
Thursday, 03/05/18, 9:00-16:00 S. Fehrler, U. Fischbacher,
Thursday, 14/06/18, 9:00-16:00 G. Schneider, N. Zubanov
Thursday, 05/07/18, 9:00-16:00 S. Goldlücke, N. Zubanov
Thurgau Institute of Economics (TWI), 3rd floor,
Hauptstrasse 90, CH-8280 Kreuzlingen

Workshop on Academic Writing
Thursday, 19/04/18, 17:00-18:30, F 208 H. Ursprung
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
5. Other

Research Colloquium Economics
S. Hochholdinger
Tuesday, 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).
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<td>8:15 –</td>
<td>Labour Economics (L) / Maurer</td>
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<td>10:00 –</td>
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<td>Microeconometrics (L) / Pohlmeier, Heiler, Mareckova</td>
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<td>Microeconometrics (L) / Pohlmeier, Heiler, Mareckova</td>
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<td>11:45 –</td>
<td>Macroeconomics (S) / Scholl et al. (12:00-13:15)</td>
<td>GSDS Research Colloquium (S) / Fischbacher et al.</td>
<td>Political Economy I (L+T) / Hahn</td>
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<td>Political Economy II (L+T) / Bellani</td>
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<td>13:30 –</td>
<td>Econometrics Colloquium (S) / Brüggemann, Pohlmeier et al. (13:30-14:30)</td>
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<td>Labour Economics (T) / Maurer</td>
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<td>Securitization (L) / Gauthier</td>
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<td>15:15 –</td>
<td>Machine Learning (L) / Grigoryeva</td>
<td>Research Colloquium Economics/ Hochholdinger</td>
<td>Doctoral Seminar in Stochastics (S) / Beran, Grigoryeva, Kupper</td>
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<td>Securitization (L) / Gauthier</td>
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<tr>
<td>16:45</td>
<td>Microeconometrics (T) / Pohlmeier, Heiler, Mareckova</td>
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<td>17:00 –</td>
<td>Machine Learning (T) / Grigoryeva</td>
<td>Political Economy I (L) / Hahn</td>
<td>Advanced Organisational Economics (L) / Zubanov</td>
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<td>Securitization (L) / Gauthier</td>
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<td>18:30</td>
<td>Public Economics (S) / Schwerdt et al.</td>
<td>Political Economy II (L) / Bellani</td>
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<td>18:45 –</td>
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<td>Academy Writing (S) / Ursprung</td>
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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
*Wednesday, 10:00-11:30, R 712*  
N.N.

Tutorial: Topics in Advanced Macroeconomics, 1 hour
*Thursday, 11:45-13:15, F 425*  
N.N.

Topics in Advanced Microeconomics, 2 hours
*Monday, 8:15-9:45, F 425*  
S. Goldlücke

Tutorial: Topics in Advanced Microeconomics, 1 hour
*Thursday, 15:15-16:45, F 425*  
S. Goldlücke

2. Econometrics

Advanced Time Series Analysis, 3 hours
*Monday, 10:00-11:30, F 425*  
*R. Brüggemann*

Tutorial: Advanced Time Series Analysis, 1 hour
*Friday, 8:15-9:45, F 425 and CIP Pool J 213, fortnightly, begins 26/10/18*  
*R. Braun*

Topics in Advanced Econometrics: Machine/Statistical Learning, 2 hours

1. *Monday, 22/10/18, 13:30-15:00, Y 311*  
L. Grigoryeva

2. *Monday, 29/10/18, 13:30-15:00, Y 311*  
L. Grigoryeva

3. *Monday, 05/11/18, 13:30-15:00, Y 311*  
L. Grigoryeva

4. *Monday, 12/11/18, 13:30-15:00, Y 311*  
L. Grigoryeva

5. *Monday, 19/11/18, 13:30-15:00, Y 311*  
L. Grigoryeva

6. *Monday, 26/11/18, 13:30-15:00, Y 311*  
L. Grigoryeva

7. *Monday, 03/12/18, 13:30-15:00, Y 311*  
L. Grigoryeva

8. *Monday, 10/12/18, 13:30-15:00, Y 311*  
L. Grigoryeva

9. *Monday, 07/01/19, 13:30-15:00, Y 311*  
L. Grigoryeva

10. *Monday, 14/01/19, 13:30-15:00, Y 311*  
L. Grigoryeva

11. *Monday, 21/01/19, 13:30-15:00, Y 311*  
L. Grigoryeva

12. *Tuesday, 22/01/19, 17:00-18:30, D 433*  
N.N.

13. *Monday, 28/01/19, 13:30-15:00, Y 311*  
N.N.

14. *Tuesday, 29/01/19, 17:00-18:30, D 433*  
N.N.

15. *Monday, 04/02/19, 13:30-15:00, Y 311*  
N.N.

16. *Tuesday, 05/02/19, 17:00-18:30, D 433*  
N.N.
Tutorial: Topics in Advanced Econometrics: Machine/Statistical Learning, 1 hour
1. Tuesday, 06/11/18, 17:00-18:30, D 433 or CIP Pool BS 217
2. Tuesday, 20/11/18, 17:00-18:30, D 433 or CIP Pool BS 217
3. Tuesday, 04/12/18, 17:00-18:30, D 433 or CIP Pool BS 217
4. Tuesday, 11/12/18, 17:00-18:30, D 433 or CIP Pool BS 217
5. Tuesday, 15/01/19, 17:00-18:30, D 433 or CIP Pool BS 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
Tuesday, 8:15-9:45, F 425
Thursday, 10.00-11:30, F 425
G. Schwerdt

Long-run Growth and Development, 2 hours
Friday, 13:30-15:00, D 301
S. Maurer

Research Designs for Causal Inference in Public Economics, 2 hours
Tuesday, 23/10/18, 10:00-11:30, F 428, 13:30-15:00, M 801
Tuesday, 06/11/18, 10:00-11:30, P 601, 13:30-15:00, M 801
Tuesday, 20/11/18, 10:00-11:30, C 358, 13:30-15:00, M 801
Tuesday, 04/12/18, 10:00-11:30, C 358, 13:30-15:00, M 801
Tuesday, 18/12/18, 10:00-11:30, C 358, 13:30-15:00, M 801
Tuesday, 15/01/19, 10:00-11:30, C 358, 13:30-15:00, M 801
Tuesday, 29/01/19, 10:00-11:30, C 358, 13:30-15:00, M 801
Z. Hessami

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
T. Burger-Helmchen,
University of Konstanz, times and rooms to be announced
U. Stefani

Doctoral Seminar in Finance
Friday, 11/01/19, 9:00-14:00, F 424
M. Fischer, J. Jackwerth,
Registration by 11/12/18 to Monika.Fischer@uni-konstanz.de
A. Kind
https://www.wiwi.uni-konstanz.de/jackwerth/teaching/winter-term-20182019/

Doctoral Seminar in Public Economics, 2 hours
Monday, 17:00-18:30, F 425
S. Maurer, G. Schwerdt, H. Ursprung
Schedule:
https://www.wiwi.uni-konstanz.de/forschung/forschungsseminare/seminar-in-public-economics/

Econometrics Colloquium, 2 hours
Monday, 12:00-13:00, F 208
R. Brüggemann, L. Grigoryeva,
R. Halbleib, W. Pohlmeier
Schedule:
https://www.wiwi.uni-konstanz.de/forschung/forschungsseminare/econometrics-colloquium/
GSDS Research Colloquium, 2 hours
*Tuesday, 11:45-13:15, F 425*  
S. Goldlücke, W. Gaissmaier, G. Schneider, S. Shikano

Schedule: [https://www.gsds.uni-konstanz.de/news-and-events/research-colloquium/](https://www.gsds.uni-konstanz.de/news-and-events/research-colloquium/)

Seminar in Macroeconomics, 2 hours  
*Monday, 12:00-13:15, F 425*  
V. Hahn, A. Scholl, N. Siassi

Schedule:  
[https://www.wiwi.uni-konstanz.de/forschung/forschungsseminare/seminar-in-makrooekonomik/](https://www.wiwi.uni-konstanz.de/forschung/forschungsseminare/seminar-in-makrooekonomik/)

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

5. Other

Research Colloquium  
*Tuesday, 15:15-16:45, F 425*  
(Planning / Coordination)  
S. Hochholdinger

Schedule:  
[https://www.wiwi.uni-konstanz.de/forschung/forschungsseminare/forschungskolloquium/](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. 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. Fischbacher).
### Preliminary Timetable Winter Semester 2018/2019

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