

## Course Catalogue for the Doctoral Programme in Quantitative Economics and Finance

### Academic Year 2011/2012

#### Winter Semester 2011/2012: 1st October 2011 – 31st March 2012

Courses at the University begin on 17th October 2011 and end on 11th February 2012.  
Courses for the Doctoral Programme also take place during the lecture-free period.

#### 1. Economic Theory

Topics in Advanced Contract Theory, 2 hours  
Wednesday, 14:00-16:00, F 429

F. Englmaier

Tutorial: Topics in Advanced Contract Theory, 2 hours  
Wednesday, 16:00-18:00, F 420

M. Fahn

Macroeconomics and the Labour Market, 2 hours

Monday, 09/01/2012, 10:00-12:00, G 227a; 18:00-20:00, C 358

Thursday, 12/01/2012, 8:00-10:00, C 358; 18:00-20:00, G 227a

Friday, 13/01/2012, 8:00-10:00, G 420, 14:00-16:00, H 307

Monday, 16/01/2012, 10:00-12:00, V 203

Thursday, 19/01/2012, 18:00-20:00, V 203

Friday, 20/01/2012, 14:00-16:00, V 203

Monday, 23/01/2012, 10:00-12:00, V 203

Thursday, 26/01/2012, 18:00-20:00, V 203

Friday, 27/01/2012, 14:00-16:00, V 203

M. Hertweck

#### 2. Econometrics

Topics in Advanced Econometrics, 2 hours

Thursday, 10:00-12:00, A 704

Friday, 10:00-12:00, A 704

W. Pohlmeier

Tutorial: Topics in Advanced Econometrics, 1 hour

Friday, 10:00-12:00, A 704, begins 28/10/11

R. Seiberlich

Time Series Econometrics

University of St. Gallen

<http://serviceportal2007.unisg.ch/sitecore/content/Data/Catalogs/Acameta/39/2589.aspx>

D. Buncic

### 3. Field Courses

#### a. Finance

Discrete Time Theory of Finance

Thursday, 08/03/12-Friday, 16/03/12

daily, 8:30-12:30, F 424

G. Franke

Topics in Advanced Contract Theory, 2 hours

Wednesday, 14:00-16:00, F 429

F. Englmaier

Tutorial: Topics in Advanced Contract Theory, 2 hours

Wednesday, 16:00-18:00, F 420

M. Fahn

#### b. Labour Economics

Macroeconomics and the Labour Market, 2 hours

Monday, 09/01/2012, 10:00-12:00, G 227a; 18:00-20:00, C 358

Thursday, 12/01/2012, 8:00-10:00, C 358; 18:00-20:00, G 227a

Friday, 13/01/2012, 8:00-10:00, G 420, 14:00-16:00, H 307

Monday, 16/01/2012, 10:00-12:00, V 203

Thursday, 19/01/2012, 18:00-20:00, V 203

Friday, 20/01/2012, 14:00-16:00, V 203

Monday, 23/01/2012, 10:00-12:00, V 203

Thursday, 26/01/2012, 18:00-20:00, V 203

Friday, 27/01/2012, 14:00-16:00, V 203

M. Hertweck

#### c. Public Economics

See summer semester

### 4. Seminars

Brown Bag Seminar

Tuesday, 12:00-13:00, D 201

From 10/01/12-07/02/12, G227a, 21/02/12-17/07/12, F 423

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

Constance/Strasbourg Workshop on Academic Writing

Tuesday, 22/11/11-Friday, 25/11/11, University of Strasbourg

R. Dos Santos Ferreira,  
A. Hilmann, B. Koebel,  
H. Ursprung

Constance-Strasbourg Workshop on Applied Econometrics

Wednesday, 21/03/12-Friday, 23/03/12,

Schwarzwald Park Hotel, 78126 Königsfeld

R. Brüggemann,  
B. Koebel, F. Laisney,  
W. Pohlmeier

Design and Data Analysis for Experiments

Thursday, 03/11/11, Friday, 04/11/11,

Thursday, 01/12/11, Friday, 02/12/11,

9:00-12:00, 13:30-17:30

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

Can be recognised as a field course

U. Fischbacher

Doctoral Seminar in Finance  
Friday, 27/01/12, 9:00-17:00, room to be announced  
University of St. Gallen  
<http://www.wiwi.uni-konstanz.de/jackwerth/home/teaching/winter-term-20112012/phd-seminar/>

M. Ammann, P. Söderlind,  
G. Franke, J. Jackwerth

Doctoral Seminar in Macroeconomics  
Monday, 12:00-13:30, D 201, begins 24/10/11  
From January 2012 in room F 208

L. Kaas, M. Hertweck,  
A. Scholl

Topics in Applied Game Theory, 2 hours  
Thursday, 15/12/11, Friday, 16/12/11, 10:00-18:00, D 201  
Preliminary meeting: Thursday, 20/10/11, 16:00-18:00, D 201  
<http://www.uni-konstanz.de/micro/lehre/Seminars/apgtsem.php>

A. Wagner

## 5. Other

Research Colloquium  
Wednesday, 17:30-19:00, D 201  
From: 11/01/12, 17:30-19:00, F 427  
Schedule: <http://www.wiwi.uni-konstanz.de/aktuelles/forschungsseminare/>

L. Kaas  
(Planning/  
Coordination)

## Course Catalogue for the Doctoral Programme in Quantitative Economics and Finance

### Academic Year 2011/2012

#### Summer Semester 2012: 1st April – 30th September 2012

Courses at the University begin on 16th April 2012 and end on 14th July 2012  
Courses for the Doctoral Programme also take place during the lecture-free period.

#### 1. Economic Theory

Topics in Advanced Microeconomics, 2 hours  
Monday, 10:00-11:30, F 420

C. Alós-Ferrer

Search Theory of the Labour Market, 3 hours

Wednesday, 20/06/12, 17:00-18:30, F 429; Thursday, 21/06/12, 10:00-11:30, F 429;  
Thursday, 28/06/12, 10:00-11:30, F 429; Friday, 29/06/12, 15:15-16:45, F 424;  
Thursday, 05/07/12, 10:00-11:30, F 429; Friday, 06/07/12, 15:15-16:45, F 424;  
Thursday, 12/07/12, 10:00-11:30, F 429; Friday, 13/07/12, 15:15-16:45, F 429;  
Thursday, 19/07/12, 10:00-11:30, F 429; Friday, 20/07/12, 15:15-16:45, F 429

C. Carrillo-Tudela

#### 2. Econometrics

Advanced Microeconometrics  
University of St. Gallen

<http://serviceportal2007.unisg.ch/sitecore/content/Data/Catalogs/Acameta/38/1116.aspx?orgurl=http%3a%2f%2fbetaserviceportal.unisg.ch%2fdata%2fcourses%2fhs1112%2f10%2c366%2c1.00.aspx>

M. Fröhlich

#### 3. Field Courses

##### a. Finance

See winter semester

##### b. Labour Economics

Search Theory of the Labour Market, 3 hours

Wednesday, 20/06/12, 17:00-18:30, F 429; Thursday, 21/06/12, 10:00-11:30, F 429;  
Thursday, 28/06/12, 10:00-11:30, F 429; Friday, 29/06/12, 15:15-16:45, F 424;  
Thursday, 05/07/12, 10:00-11:30, F 429; Friday, 06/07/12, 15:15-16:45, F 424;  
Thursday, 12/07/12, 10:00-11:30, F 429; Friday, 13/07/12, 15:15-16:45, F 429;  
Thursday, 19/07/12, 10:00-11:30, F 429; Friday, 20/07/12, 15:15-16:45, F 429

C. Carrillo-Tudela

##### c. Public Economics

Economics of Taxation, 4 hours  
Monday, 8:15-9:45, F 424  
Tuesday, 8:15-9:45, F 420

B. Genser

#### 4. Seminars

Brown Bag Seminar

Tuesday, 11:45-13:15, F 423

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

Constance-Strasbourg Workshop on Topics in Economic Theory  
24/10/12-26/10/12, University of Strasbourg, Faculty of Economics  
and Business Administration, times and rooms to be announced

B. Koebel et al

Doctoral Seminar in Empirical Finance

15/06/12-17/06/12, Haus Bergkranz, Riezlern, Kleinwalsertal, Austria.

Register by e-mail: [roxana.halbleib\(at\)uni-konstanz.de](mailto:roxana.halbleib@uni-konstanz.de)

Registration deadline: 15/03/12

[http://econometrics.wiwi.uni-konstanz.de/teach/sem\\_empfin\\_doctoral.htm](http://econometrics.wiwi.uni-konstanz.de/teach/sem_empfin_doctoral.htm) R. Halbleib,  
J. Grammig

Doctoral Seminar in Finance

Friday, 06/07/12, 9:00-17:00, G 302

<http://www.wiwi.uni-konstanz.de/jackwerth/home/teaching/summer-term-2012/phd-seminar/>  
G. Franke, J. Jackwerth

Doctoral Seminar in Macroeconomics

Monday, 11:45-13:15, F 429

W.-H. Grieben, M. Hertwerk,  
L. Kaas, A. Scholl

Plekhanov-Konstanz Summer School on

Recent Developments in Quantitative Risk Management,

Monday, 06/08/12-Friday, 10/08/12, 9:00-18:00, Y 311

Saturday, 11/08/12, 9:00-12:30, D 432

G. Franke,  
R. Halbleib,  
O. Kolokova,  
W. Pohlmeier

#### 5. Other

Research Colloquium

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

Schedule: <http://www.wiwi.uni-konstanz.de/aktuelles/forschungsseminare/> L. Kaas  
(Planning /  
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. Ursprung).