

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

### Academic Year 2013/2014

#### Winter Semester 2013/2014: 1st October 2013 – 31st March 2014

Courses in the Department of Economics begin on 21st October 2013 and end on 15th February 2014. 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, 20/01/14, 17:00-18:30, G 530

Tuesday, 21/01/14, 15:15-16:45, 17:00-18:30, ML 630

Thursday, 23/01/14, 17:00-18:30, F 424

Friday, 24/01/14, 17:00-18:30, F 420

Monday, 27/01/14, 17:00-18:30, C 424

Tuesday, 28/01/14, 15:15-16:45, 17:00-18:30, V 1001

Thursday, 30/01/14, 17:00-18:30, C 424

Friday, 31/01/14, 17:00-18:30, C 424

L. Vasconcelos

#### 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 Y 326, begins 25/10/13

R. Brüggemann

Tutorial: Advanced Time Series Analysis, 1 hour

Friday, 8:15-9:45, F 425 and CIP Pool Y 326, begins 08/11/13

F. Nagy Barsoum

Topics in Advanced Econometrics, 2 hours

Part 1:

Monday, 04/11/13, 15:15-16:45, K 503; 17:00-18:30, C 424

Tuesday, 05/11/13, 17:00-18:30, C 424

Wednesday, 06/11/13, 13:30-15:00, G 304

Thursday, 07/11/13, 17:00-18:30, C 424

Friday, 08/11/13, 17:00-18:30, C 424

L. Bauwens

Part 2:

Friday, 10:00-11:30, F 425, begins 15/11/13

M. Vogt

Tutorial: Topics in Advanced Econometrics, 2 hours  
 Monday, 15:15-16:45, F 425, begins 11/11/13  
 Tuesday, 17:00-18:30, F 425, begins 12/11/13

N.H. Kim  
 N.H. Kim

### 3. Field Courses

#### a. Finance

Empirical Corporate Finance, 2 hours  
 Wednesday, 23/10/2013, 13:30-16:45, L 914  
 Thursday, 24/10/2013, 13:30-16:45, M 1101  
 Thursday, 30/01/2014, 13:30-16:45, V 1001  
 Thursday, 06/02/2014, 13:30-18:30, V 1001  
 Wednesday, 12/02/2014, 13:30-16:45, L 914  
 Thursday, 13/02/2014, 13:30-18:30, V 1001

A. Kind

Numerical Option Pricing, 2 hours  
 Friday, 15:15-16:45, CIP Pool Y 326

A. Kind

Tutorial: Numerical Option Pricing, 1 hour  
 Friday, 17:00-18:30, CIP Pool Y 326

A. Kind

#### b. Labour Economics

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

Computational Economics, 2 hours  
 Tuesday, 10:00-11:30, F 425

N. Siassi

Tutorial Computational Economics, 2 hours  
 Tuesday, 13:30-15:00, CIP Pool Y 326

N. Siassi

#### c. Public Economics

Redistribution and the Public Sector, 2 hours  
 Wednesday, 06/11/13, 13:30-15:00, 15:15-16:45, G 307  
 Friday, 08/11/13, 15:15-16:45, H 307, 17:00-18:30, G 308  
 Wednesday, 20/11/13, 13:30-15:00, 15:15-16:45, G 307  
 Friday, 22/11/13, 15:15-16:45, H 307, 17:00-18:30, G 308  
 Wednesday, 04/12/13, 13:30-15:00, 15:15-16:45, G 307  
 Friday, 06/12/13, 15:15-16:45, H 307, 17:00-18:30, G 308  
 Wednesday, 18/12/13, 13:30-15:00, 15:15-16:45, G 307  
 Friday, 20/12/13, 15:15-16:45, H 307, 17:00-18:30, G 308  
 Wednesday, 15/01/14, 13:30-15:00, 15:15-16:45, G 307  
 Friday, 17/01/14, 15:15-16:45, H 307, 17:00-18:30, G 308

Wednesday, 22/01/14, 13:30-15:00, 15:15-16:45, G 307  
Friday, 24/01/14, 15:15-16:45, H 307, 17:00-18:30, G 308  
Wednesday, 29/01/14, 13:30-15:00, 15:15-16:45, G 307  
Friday, 31/01/14, 15:15-16:45, H 307, 17:00-18:30, G 308

B.-A. Wickström

#### 4. Seminars

Brown Bag Seminar

Tuesday, 12:00-13:00, F 420

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

Design and Data Analysis for Experiments, 2 hours

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

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

Friday, 15/11/13, 9:00-13:00, 14:00-18:00

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, 24/01/14, 9:00-17:00, room to be announced,

University of St. Gallen

M. Ammann, G. Franke,

J. Jackwerth, A. Kind, M. Schmid

<http://www.wiwi.uni-konstanz.de/jackwerth/home/teaching/winter-term-20132014/phd-seminar/>

Doctoral Seminar in Public Economics, 2 hours

Monday, 16/09/13, 17:00-18:30, F 429

Monday, 11/11/13, 18/11/13, 02/12/13, 16/12/13, 13/01/14, 27/01/14, 17:00-18:30, E 405

Schedule:

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

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

Econometrics Colloquium, 2 hours

Monday, 12:00-13:00, F 208, fortnightly, begins 28/10/13

N.H. Kim

Programming Economic Experiments with z-Tree, 2 hours

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

Tuesday, 04/03/14, 9:00-13:00, 14:00-17:00

Wednesday, 05/03/14, 9:00-13:00, 14:00-17:00

Location to be announced

Registration deadline: Wednesday, 15/01/14

Register to [Ulrike.Mandausch@uni-konstanz.de](mailto:Ulrike.Mandausch@uni-konstanz.de)

Can be recognised as a field course

U. Fischbacher

Seminar in Macroeconomics, 2 hours

Monday, 12:00-13:15, F 425

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

V. Hahn, M. Hertweck, L. Kaas,

G. Kocharkov, A. Scholl, N. Siassi

Research Colloquium

Wednesday, 17:00-18:30, F 428

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

R. Brüggemann  
(Planning/Coordination)

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

### Academic Year 2013/2014

#### Summer Semester 2014: 1st April – 30th September 2014

Courses in the Department of Economics begin on 22nd April 2014 and end on 19th July 2014. Courses for the Doctoral Programme also take place during the lecture-free period.

#### 1. Economic Theory

Labour Market Search, 2 hours

Tuesday, 10/06/14, 17:00-18:30, F 425

Wednesday, 11/06/14, 11:45-13:15, Y 310

Thursday, 12/06/14, 8:15-9:45, G 227a

Wednesday, 18/06/14, 11:45-13:15, Y 310

Friday, 20/06/14, 15:15-16:45, F 425

Monday, 23/06/14, 8:15-9:45, F 425

Tuesday, 24/06/14, 17:00-18:30, F 425

Wednesday, 25/06/14, 11:45-13:15, Y 310

Thursday, 26/06/14, 8:15-9:45, G 227a

Friday, 27/06/14, 15:15-16:45, F 425

C. Carrillo Tudela

Topics in Advanced Contract Theory, 2 hours

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

A. Schöttner

Tutorial: Topics in Advanced Contract Theory, 1 hour

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

A. Schöttner

#### 2. Econometrics

Microeconometrics, 3 hours

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

Friday, 10:00-11:30, fortnightly, F 427, begins 25/04/14

N.H. Kim, W. Pohlmeier

Additional lectures:

Thursday, 03/07/14, 10:00-11:30, F 427

Thursday, 03/07/14, 15:15-16:45, F 423

Friday, 04/07/14, 10:00-11:30, F 427

Friday, 04/07/14, 11:45-13:15, F 423

Monday, 07/07/14, 8:15-9:45, F 423

Monday, 07/07/14, 11:45-13:15, Y 310

S. Uysal

Tutorial: Microeconometrics, 1 hour

Friday, 10:00-11:30, fortnightly, F 427 + CIP Pool Y 326, begins 02/05/14

N.H. Kim

### 3. Field Courses

#### a. Finance

Banking, 2 hours

Thursday, 15/05/14, 15:15-16:45, 17:00-18:30, Y 310

Friday, 16/05/14, 15:15-16:45, 17:00-18:30, F 425

Tuesday, 20/05/14, 15:15-16:45, 17.00-18:30, Y 310

Wednesday, 21/05/14, 11:45-13:15, Y 310

Thursday, 22/05/14, 15:15-16:45, 17:00-18:30, Y 310

Friday, 23/05/14, 15:15-16:45, F 425

T. Wang

Topics in Advanced Contract Theory, 2 hours

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

A. Schöttner

Tutorial: Topics in Advanced Contract Theory, 1 hour

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

A. Schöttner

#### b. Labour Economics

Labour Market Search, 2 hours

Tuesday, 10/06/14, 17:00-18:30, F 425

Wednesday, 11/06/14, 11:45-13:15, Y 310

Thursday, 12/06/14, 8:15-9:45, G 227a

Wednesday, 18/06/14, 11:45-13:15, Y 310

Friday, 20/06/14, 15:15-16:45, F 425

Monday, 23/06/14, 8:15-9:45, F 425

Tuesday, 24/06/14, 17:00-18:30, F 425

Wednesday, 25/06/14, 11:45-13:15, Y 310

Thursday, 26/06/14, 8:15-9:45, G 227a

Friday, 27/06/14, 15:15-16:45, F 425

C. Carrillo Tudela

#### c. Public Economics

Research Designs for Causal Inference in Public Economics, 2 hours

Monday, 02/06/14, 8:15-11:30, D 406

Tuesday, 03/06/14, 8:15-11:30, Y 310

Wednesday, 04/06/14, 8:15-11:30, K 503

Thursday, 05/06/14, 8:15-11:30, D 406

Monday, 23/06/14, 13:30-16:45, K 503

Monday, 21/07/14, 10:00-11:30, 13:30-15:00, G 302

Tuesday, 22/07/14, 10:00-11:30, Y 310; 13:30-15:00, G 302

Z. Hessami

### 4. Seminars

Brown Bag Seminar

Tuesday, 12:00-13:00, F 429

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

H. Ursprung

Constance-Strasbourg Workshop on Banking and Finance

Thursday, 06/11/14, Friday, 07/11/14

Schwarzwald Parkhotel, Königfeld

R. Blazy, C. Godlewski,  
J. Jackwerth, A. Kind, L. Weill

Constance-Strasbourg Workshop on Dynamic Macroeconomics

Monday, 02/06/14, Tuesday, 03/06/14  
Université Strasbourg

R. Dos Santos Ferreira, F. Dufourt,  
L. Kaas, A. Scholl

Doctoral Seminar in Finance

Friday, 20/06/14, 8:00-14:00, G 307

J. Jackwerth, A. Kind

Doctoral Seminar in Public Economics, 2 hours

Monday, 17:00-18:30, F 424

Schedule:

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

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

Seminar in Macroeconomics, 2 hours

Monday, 12:00-13:15, F 425

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

Workshop on Academic Writing

Location, dates, times and rooms to be announced

H. Ursprung

Workshop on Finance and Econometrics

Wednesday, 07/05/14-Friday, 09/05/14

University of Lancaster

J. Campbell, I. Nolte,  
S. Taylor, W. Pohlmeier

Workshop on Recent Advances in the Measurement  
of Socio-Economic Processes

Thursday, 10/04/14-Saturday, 12/04/14

Seehörnle Hotel and Guest House, Gaienhofen-Horn

M. Biewen, R. Brüggemann, J. Grammig,  
R. Jung, W. Pohlmeier

## 5. Other

Research Colloquium

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

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

R. Brüggemann  
(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. Kaas).