

Prof. Dr. Robert Jung
University of Hohenheim
Institute of Economics
Department of Econometrics and Statistics

Prof. Dr. Thomas Dimpfl
University of Hohenheim
Department of Business Mathematics and Data Science

MASTER SEMINAR IN INTERNATIONAL ECONOMICS (5205-671)
SCHWERPUNKTSEMINAR IN FINANCIAL ECONOMETRICS (5211-621)
MASTER SEMINAR IN DATA ANALYTICS (5211-631)
(M.Sc. ECONOMICS / M.Sc. IBE)
WINTER TERM 2021/22

Instructions and Schedule

Successful participation in the seminar includes:

1. writing a seminar paper (approx. 15 pages; no more than 20 pages),
2. presentation (20-25 minutes) and discussion of the seminar paper,
3. and short discussion of the seminar paper/presentation of another student (approx. 5 minutes)

The seminar schedule is as follows:

1. Kick-off meeting for seminar participants (via zoom): **25.10.2021 16:00**.
2. Latest possible date for a mandatory submission of a seminar paper outline during office hours: **30.11.2021**.
3. The seminar presentations will be given at **22.01.2022**. One week prior to this date, the slides for the presentation have to be submitted and discussants will be assigned.
4. Deadline for the submission of the final seminar paper: **1.03.2022 23:59**.

Prerequisites

Knowledge in (time series or financial) econometrics on the level of the material discussed in ‘Time Series Econometrics’ or ‘Applied Financial Econometrics’ or ‘Introduction to Statistical Learning’ is required.

Grading

The grade will be based on the seminar paper, the presentation of the seminar paper, and the discussion of another seminar paper.

Application

Students interested in participating in the seminar should write an email to markus.moessler@uni-hohenheim.de listing their background in econometrics and in which Master program they are enrolled and which seminar they would like to earn credits in. A comprehensive list of topics with additional information will then be provided.