Goethe-Universität Frankfurt
Professor Dr. Uwe Hassler

Freie Universität Berlin
Professor Dr. Dieter Nautz

Sommersemester 2009

Ph.D. Program Field Course:
Topics in Time Series Econometrics

Course Description:

This course is intended to give participants exposure to state of the art research in time series econometrics and its applications in empirical finance and macroeconomics. Topics include fractional integration, structural breaks, interest rate and exchange rate dynamics, and issues in monetary policy implementation. The course is intended to engage participants in first research projects in these areas to be presented during the course.

The course can be credited as a field course in the field econometrics of the Ph.D. Program.

Course Time and Location:

Date (expected): 9–10 July 2009.
Location: Deutsche Bundesbank Training Centre, Eltville,
see http://www.bundesbank.de/download/personal/eltville_en.pdf.

The train from Frankfurt Hauptbahnhof to Eltville Station may be used free of charge with the Semesterticket.

Course Registration:

To register for the course, students will need to send an e-mail to:

muwang@wiwi.uni-frankfurt.de

The e-mail should contain the student's name and contact details. Registration should take place as soon as possible, but not later than 30 April, 2009, 12:00 pm.
The maximum number of students participating in the course for credit will need to be restricted to 12. Registration is binding!

Course Requirements:

Grading for this part of the course will be based on a course paper (60%), its presentation (20%, 45 minutes including discussion) and overall course participation (20%). <u>The course paper will be due two weeks before the date of the seminar</u>. Papers can be preliminary and may be theoretical or empirical. Course participants should themselves identify a specific topic of interest to them.