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| **Modultitel deutsch:** | | | | | | PhD Macroeconomics | | | | | | | | | | | | | | | | | | | |
| **Modultitel englisch:** | | | | | | PhD Macroeconomics | | | | | | | | | | | | | | | | | | | |
| **Studiengang:** | | | | | | *Doktorandenstudium und Masterstudiengang Volkswirtschaftslehre* | | | | | | | | | | | | | | | | | | | |
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| **1** | **Modulnummer:** VWL M42 | | | | | | | | **Status:** | | | [ ] Pflicht -  modul | | | | | | [x] Wahlpflicht-   modul | | | | **Sprache:** Englisch | | | |
|  | | | | | | | | | | | | | | | | | | | | | | | | | |
| **2** | **Turnus:** | | | [ ] jedes Sem.  [ ] jedes WS  [x] jedes SS | | | **Dauer:** | | | | [x] 1 Sem.  [ ] 2 Sem. | | | **Fachsem.:**  2 – 3 | | | | | | **LP:**  6 | | | **Workload (h):**  180 | | |
|  | | | | | | | | | | | | | | | | | | | | | | | | | |
| **3** | **Modulstruktur:** | | | | | | | | | | | | | | | | | | | | | | | | |
| **Nr.** | | **Typ** | | **Lehrveranstaltung** | | | | | | | | **Status** | | | | | | **LP** | | **Präsenz (h + SWS)** | | | **Selbst­studium (h)** | |
| 1. | | V | | PhD Macroeconomics | | | | | | | | [] P | | | | [X]WP | | 6 | | 30 (2 SWS) | | | 150 | |
| 2. | |  | |  | | | | | | | | [ ] P | | | | [ ] WP | |  | |  | | |  | |
| 3. | |  | |  | | | | | | | | [ ] P | | | | [ ] WP | |  | |  | | |  | |
| 4. | |  | |  | | | | | | | | [ ] P | | | | [ ] WP | |  | |  | | |  | |
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| **4** | **Lehrinhalte:** | | | | | | | | | | | | | | | | | | | | | | | | |
| The module is part of the structured PhD program at MSBE. PhD students not enrolled in the program and VWL Master students are allowed to attend classes as well, and can obtain an a)-certificate or 6 CP, respectively. The course offers a discussion of themes and methods of modern macroeconomic theory. Central topics are macroeconomic dynamics with emphasis on solution methods for optimization problems; VAR modeling, identification and estimation techniques; and theory and empirics on DSGE models.  **Hintergrund und Verhältnis zu anderen Modulen:**  The first part of the lecture extends certain techniques introduced in (Advanced) Macroeconomics. The second part is closely linked to the seminar Multivariate Time Series Analysis, and the knowledge from the DSGE lectures can be intensified in the seminar DSGE models.  **Inhalt und Lernziele:**  The first part comprises macroeconomic dynamics. Dynamic optimization techniques are formally discussed. The second part introduces the students to VAR modeling with emphasis on different identification strategies such as short and long run restrictions, and sign restrictions. The third part of the lecture gives an introduction to the foundations and theory of DSGE models and offers an introduction on formal methods to solve and estimate such models. The students are required to work theoretically and also apply the acquired knowledge within empirical applications using appropriate software packages, i.e. textbook theories as well as relevant research papers are discussed.  Students are provided with three problem sets. Participants are expected to hand in these problem sets, of which the final mark consists. In the problem sets, students should demonstrate the ability  • to reproduce subjects discussed in class  • to be able to transfer their knowledge to model extensions.   |  |  | | --- | --- | | **Themen** | **Lernziele** | | Macroeconomic Dynamics, Optimization | Students know how to solve dynamic macroeconomic models. | | VAR Analysis | Students know how to set up VAR equations, estimate VARs, and evaluate impulse responses. | | DSGE Models | Students know the foundations of DSGE models and are able to solve and estimate these with the help of Dynare. | | | | | | | | | | | | | | | | | | | | | | | | | |
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| **5** | **Erworbene Kompetenzen:** | | | | | | | | | | | | | | | | | | | | | | | | |
| **Fachliche Kompetenzen:**  The module provides knowledge on advanced methods of theoretical and quantitative research in the field of macroeconomics. This knowledge is required for various research agendas, and of high relevance to research institutes and research groups in international organizations. Most important, the module offers the students essential methods for a PhD thesis in macroeconomics. The lecture is given in English and is thereby conductive to improving language skills. | | | | | | | | | | | | | | | | | | | | | | | | |
| **Soft Skills und Schlüsselqualifikationen:**  Students get to know computer programs such as EViews and MATLAB. | | | | | | | | | | | | | | | | | | | | | | | | |
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| **6** | **Beschreibung von Wahlmöglichkeiten innerhalb des Moduls:** | | | | | | | | | | | | | | | | | | | | | | | | |
| None | | | | | | | | | | | | | | | | | | | | | | | | |
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| **7** | **Leistungsüberprüfung:** | | | | | | | | | | | | | | | | | | | | | | | | |
| [X] Modulabschlussprüfung (MAP) [ ] Modulteilprüfungen (MTP) | | | | | | | | | | | | | | | | | | | | | | | | |
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| **8** | **Prüfungsleistung/en:** | | | | | | | | | | | | | | | | | | | | | | | | |
| Anzahl und Art; Anbindung an Lehrveranstaltung[[1]](#footnote-1) | | | | | | | | | | | | | | | | | | | Dauer bzw.  Umfang | | | Gewichtung für die Modulnote in % | | |
| Problem sets, each counts 1/3 of the final mark | | | | | | | | | | | | | | | | | | | 3 | | | 100 | | |
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| **9** | **Studienleistungen:** | | | | | | | | | | | | | | | | | | | | | | | | |
| Anzahl und Art; Anbindung an Lehrveranstaltung | | | | | | | | | | | | | | | | | | | | | | Dauer bzw. Umfang | | |
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| **10** | | **Voraussetzungen für die Vergabe von Leistungspunkten:** | | | | | | | | | | | | | | | | | | | | | | |
| The credit points will be granted when the module has been successfully completed, i.e., when all relevant examinations and works are passed. | | | | | | | | | | | | | | | | | | | | | | |
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| **11** | | **Gewichtung der Modulnote für die Bildung der Gesamtnote:** | | | | | | | | | | | | | | | | | | | | | | |
| 6 LP / 120 LP = 5% | | | | | | | | | | | | | | | | | | | | | | |
|  | |  | | | | | | | | | | | | | | | | | | | | | | |
| **12** | | **Modulbezogene Teilnahmevoraussetzungen:** | | | | | | | | | | | | | | | | | | | | | | |
| None. | | | | | | | | | | | | | | | | | | | | | | |
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| **13** | | **Anwesenheit:** | | | | | | | | | | | | | | | | | | | | | | |
| Attendance is recommended. | | | | | | | | | | | | | | | | | | | | | | |
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| **14** | | **Verwendbarkeit in anderen Studiengängen:** | | | | | | | | | | | | | | | | | | | | | | |
| Structured PhD program, Master VWL | | | | | | | | | | | | | | | | | | | | | | |
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| **15** | | **Modulbeauftragte/r:** | | | | | | | | | | | | | **Zuständiger Fachbereich:** | | | | | | | | | |
| Prof. Dr. Bernd Kempa; Dr. Andrea Beccarini; Dr. Jana Riedel; Willi Mutschler, M.Sc. | | | | | | | | | | | | | FB 04 - Wirtschaftswissenschaften | | | | | | | | | |
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| **16** | | **Sonstiges:** | | | | | | | | | | | | | | | | | | | | | | |
| PhD students who are not enrolled in the doctoral program obtain an a)-certificate. | | | | | | | | | | | | | | | | | | | | | | |

1. Entfällt bei Modulabschlussprüfung [↑](#footnote-ref-1)