

Institut für Wirtschaftswissenschaft (Institute of Economics)

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Katrin Wölfel

Seminar Research Methods II: Quantitative

Winter term 2016/17

Venue: room 05.054, Kochstr. 4 Time: Tuesday, 9:15 – 10:45

First day: 18.10.2016

Language of instruction: English

Preliminary meeting: 11.07.2016, 16:00, room 05.054, Kochstr. 4

This seminar is for students of the MA Development Economics and International Studies. Students submit and present their assignments. The deadline for submission of assignments is two sessions before the assignment is to be presented in the seminar. The assignment must be submitted in the form a hard copy and in electronic form. The assignment should be about 15 pages long. If two (three) students co-write an assignment it should be about 20 (25) pages long. A power-point file should be used for the presentation. Electronic copies of the assignments and power-point files will be made available to all seminar participants on Stud-On. The presentations should not be longer than 60 minutes so that there is sufficient time for questions and discussions. Students can improve their marks with bonus points that they can get for actively participating in the seminar.

Further guidance for writing the assignment and presentations will be provided on the course page for the seminar on StudOn.

Date	Topic	
18.10.2016	1	Measuring Poverty Ravallion M., Chen S. and Sangraula, P. (2009). Dollar a Day Revisited. The World Bank Economic Review, 23 (2):163-184.
25.10.2016	2	Aid and Growth – Robustness Tests Roodman D. (2007). The Anarchy of Numbers: Aid, Development, and Cross-Country Empirics. The World Bank Economic Review, 21(2):255-277.
08.11.2016	3	Modelling Growth with Time-series Data – The Solow Model Söderbom, M. and Teal, F. (2015). Empirical Development Economics, Routledge, Chapter 6:77-92.
18.11.2016	4	The Implications of Variables Having a Unit Root – The Relationship between Growth and Inflation Söderbom, M. and Teal, F. (2015). Empirical Development Economics, Routledge, Chapter 7:95-107.
22.11.2016	5	Capital Account Liberalization and Growth Eichengreen, B., Gullapalli, R. and Panizza, U. (2011). Capital Account Liberalization, Financial Development and Industry Growth: A Synthetic View. Journal of International Money and Finance, 30(6):1090-1106.
29.11.2016	6	The Relationship between Financial and Economic Development Demirguc-Kunt, A., Feyen, E., Levine, R. (2011). The Evolving Importance of Banks and Securities Markets, World Bank Policy Research Working Paper (5805).
06.12.2016	7	Determinants of External-Debt Crises – A Probit Model Kraay A. and Nehru V. (2006). When is External Debt Sustainable? The World Bank Economic Review, 20(3): 341-365.
13.12.2016	8	Long-run Money Demand in OECD Countries Dobnik, F. (2011). Long-run Money Demand in OECD Countries – Cross-Member Cointegration. Ruhr Economic Papers (237).
20.12.2016	9	Is the Renminbi Undervalued? Gan, C. et al. (2013). An Empirical Analysis of China's Equilibrium Exchange Rate: A Co-integration Approach. Journal of Asian Economics, 29: 33-44.
10.01.2017	10	The Influence of External Imbalances on Exchange Rate Behaviour Alquist, R. and Chinn, M. D. (2008). Conventional and Unconventional Approaches to Exchange Rate Modelling and Assessment. International Journal of Finance & Economics, 13(1):2-13. Della Corte, P., Sarno, L. and Sestieri, G. (2012). The Predictive Information Content of External Imbalances for Exchange Rate Returns: How Much is it Worth? Review of Economics & Statistics, 94(1):100-115.
17.01.2017	11	Taylor Rule Fundamentals and Exchange Rates Chinn, M. D. (2008). Non-linearities, Business Cycles and Exchange Rates. Economic Notes, 37(3):219-239.
24.01.2017	12	Do Commodity Prices Determine Exchange Rates? Chen, Y. and Rogoff, K. (2003). Commodity Currencies. Journal of International Economics, 60(1):133-160.
31.01.2017	13	Risk Appetite and Exchange Rates Adrian, T., Etula, E., and Shin, H. S. (2010). Risk Appetite and Exchange Rates. 2010 Meeting Papers 311, Society for Economic Dynamics.
07.02.2017	14	The Effects of Exchange Rate Change on the Trade Balance Stučka, T. (2004). The Effects of Exchange Rate Change on the Trade Balance in Croatia. IMF Working Paper (04/65).