

Lectures Proposed by the Board of the Faculty of Economics and Politics

M.PHIL. IN ECONOMICS, ECONOMICS WITH FINANCE, ECONOMICS WITH ECONOMETRICS AND ECONOMICS WITH DEVELOPMENT

MICHAELMAS 2004

LENT 2005

EASTER 2005

Mathematics and Statistics Preliminary Course

13 September – 1 October 2004
 Course Co-ordinator: Dr J. Edwards
 MR G. DE ROSSI
 Linear Algebra and Statistics
 DR J. EDWARDS
 Static Optimisation
 DR D. ROBERTSON
 Dynamic Optimisation
 MR K. COUTTS
 Differential and Difference Equations

Please note: Unless indicated otherwise lectures in the Michaelmas teaching term for M.Phil begin on Monday 4 October through to Friday 10 December (10 weeks)
 Lectures in the Lent Term begin on Monday 17 January through to Friday 18 March (9 weeks)
 Lectures in the Easter Term begin on Monday 25 April through to Friday 20 May (4 weeks).

Mathematical Surgery

MR K. COUTTS, DR W. PETERSON AND DR D. ROBERTSON
 F. 3–5 (weeks 2–5)

COMPULSORY CORE COURSES
Subject 100/402: Microeconomics/Microeconomics for Finance

Course Co-ordinator: Dr J. Edwards
 DR J. EDWARDS
 Consumer and Producer Theory. Tu. 11–1, Th. 10
 (weeks 1–3)
 General Equilibrium Theory. Tu. 11–1, Th. 10 (weeks
 4–6)
 DR E. SCIUBBA
 Decision Theory. Tu. 11–1, Th. 10 (week 7)
 Game Theory. Tu. 11–1, Th. 10 (weeks 8–9)
 MR R. EVANS
 Applied Game Theory. Tu. 11–1, Th. 10 (week 10)

MR A. PLEKHANOV
 S100 Classes
 S402 Classes

Subject 200: Macroeconomics

Course Co-ordinator: Mr K. Coutts
 DR C. GIANNITSAROU
 Classical Growth Theory. M. W. 11–1
 MR K. J. COUTTS
 Macroeconomics. M. W. 11–1
 PROF. S. HONKAPOHJA
 Foundations of Business Cycle Theory. M. W. 11–1

MR Y. M. ONG
 Classes

Subject 300: Econometrics

Course Co-ordinator: Prof. A. Harvey
 PROF. A. HARVEY
 Regression/Time Series. Tu. 2–4 (weeks 1–7)
 DR M. WEEKS
 Panel Data and Microeconomics. Tu. 2–4 (weeks
 8–10)
 PROF. A. HARVEY
 Time Series. W. 2 (weeks 1–8)
 DR W. PETERSON
 Computer Packages. Th. 2–4
 MR D. MASSACHI
 Classes.

DR H. SABOURIAN
 Game Theory. Tu. 11–1, Th. 10 (weeks 1–2)
 MR R. EVANS
 Applied Game Theory. Tu. 11–1, Th. 10
 (week 3)
 DR R. GATTI
 Contract Theory. Tu. 11–1, Th. 10 (weeks 4–6)
 MR A. PLEKHANOV
 The same continued.

PROF. S. HONKAPOHJA
 Inflation and Open-Economy Macroeconomics.
 W. 11–1 (weeks 1–4)
 DR C. GIANNITSAROU
 Topics in Growth and Fiscal Policy. W. 11–1
 (weeks 5–8)
 MR Y. M. ONG
 The same continued.

PROF. A. HARVEY
 Dynamic Econometrics. Tu. 2–4 (weeks 1–4)
 DR M. WEEKS
 Econometric Modelling using Ox and PcGive.
 Tu. 2–4 (week 5)

DR W. PETERSON
 Projects. Th. 2

MS L. S. SHI
 The same continued.

MS L. S. SHI
 The same continued.

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MICHAELMAS 2004

LENT 2005

EASTER 2005

SPECIALIST SUBJECTS

Subject 110: Advanced Course in Economic Theory
Course Co-ordinator: Dr H. Sabourian

Subject 120: Applied Theory
Course Co-ordinator: Mr R. A. Evans

Subject 210: Topics in Advanced Macroeconomics
Course Co-ordinator: Prof. S. Honkapohja

Subject 320: Advanced Econometrics I
Course Co-ordinator: Dr M. Weeks

Subject 330: Advanced Econometrics II
Course Co-ordinator: Prof. A. Harvey

Subject 403: Theory of Finance
Course Co-ordinator: Dr S. Satchell

Subject 410: Topics in Industrial and Financial Economics
Course Co-ordinator: Prof. G. Meeks

PROF. A. SINGH
Industrialisation. Th. 11-1 (weeks 5-8)

Subject 500: Development Economics (Paper 1 Development Studies)

Course Co-ordinator: Dr H-J. Chang
DR H-J. CHANG AND OTHERS
Development Economics. F. 11-1 (weeks 7-8)

DR H. SABOURIAN AND DR E. SCIUBBA
Game Theory, Bounded Rationality Learning
and Evolution. F. 3-5 (weeks 1-4)
PROF. C. HARRIS
Stochastic Differential Economics. F. 3-5
(weeks 5-8)

MR R. A. EVANS
Applied Theory. W. 2
MR R. A. EVANS AND DR J. XUE
Applied Theory. Th. 3

DR C. MEISSNER
Institutions and the International Financial
System. Tu. 9-11 (weeks 1-2)
DR E. CHALLE
New Keynesian Macroeconomics. Tu. 9-11
(weeks 3-4)
PROF. M. H. PESARAN
Empirical Studies on Growth. Tu. 9-11
(weeks 5-6)
PROF. S. HONKAPOHJA
New Open Macroeconomics. Tu. 9-11 (weeks
7-8)
PROF. S. HONKAPOHJA
Learning and Macroeconomic Policy I.
Tu. 9-11 (weeks 9-10)

DR M. WEEKS
Microeconometrics. Th. 9
DR D. ROBERTSON
Panel Data. W. 3-5 (weeks 1-6)

PROF. A. HARVEY
Further Time Series. M. 10
PROF. M. H. PESARAN
Macroeconometrics. W. 9-11 (weeks 6-9)

DR S. SACHELL AND PROF. C. HARRIS
Theory of Finance. M. 11-1

PROF. G. MEEKS
Mergers. Th. 11-1 (weeks 5-8)

DR H-J. CHANG AND OTHERS
The same continued. F. 11-1

DR H. SABOURIAN AND DR E. SCIUBBA
The same continued. Tu. 9-11, Th. 2-4
(weeks 1-2)

DR E. SCIUBBA
Applied Theory. Th. 9-11 (weeks 1-2)
DR G. IANNANTUONI
Applied Theory. M. 12 (weeks 1-4)

PROF. S. HONKAPOHJA
The same continued. W. 11-1 (weeks 1-2)

DR M. WEEKS
The same continued. Tu. 11-1 (weeks 1-2)

PROF. A. HARVEY
The same continued. W. 2 (weeks 1-3)
PROF. M. H. PESARAN
The same continued. M. 10-12 (weeks 1-2)

DR S. REICHE
Corporate Finance. M. 2-4, W. 9-11 (weeks
1-2)

PROF. A. SINGH
Corporate Governance. Th. 11

DR H-J. CHANG AND OTHERS
The same continued. F. 11-1 (weeks 1-3)

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MICHAELMAS 2004

LENT 2005

EASTER 2005

Subject 501: The Economics of Poor Countries

Course Co-ordinator: Dr P. Krishnan

PROF. P. DASGUPTA

The Development of Poor Countries. W. 9-11 (weeks 8-10)

PROF. P. DASGUPTA, DR P. KRISHNAN AND

DR T. AIDT

The same continued. W. 9-11

Subject 520: Financial Organisation and Economic Growth

Course Co-ordinator: Mr M. Kuczynski

MR M. KUCZYNSKI

Financial Organisation and Economic Theory. F. 2 (weeks 5-8)

MR M. KUCZYNSKI

The same continued. M. Th. 4

MR M. KUCZYNSKI

The same continued. W. 3-5 (weeks 1-2)

Subject 610: British Industrialisation

Course Co-ordinator: Dr S. Horrell

DR S. HORRELL AND DR L. SHAW-TAYLOR

British Industrialisation. *To be arranged.***Subject 650: Philosophical Issues in Economics**

Course Co-ordinator: Dr J. G. Meeks

DR J. G. MEEKS

Philosophical Issues in Economics. M. 2-3.30 (weeks 6-9)

DR J. G. MEEKS

The same continued. M. 1.30-3 Workshops. F. 2

DR J. G. MEEKS

The same continued. Tu. 2

Subject 660: The Methodology of Economics

Course Co-ordinator: Dr T. Lawson

DR T. LAWSON

Methodology of Economics. F. 10 (weeks 5-8)

DR T. LAWSON AND OTHERS

Methodology of Economics. F. 9-11

Seminars**Subject 710: Topics in Applied Economics**

Course suspended

Subject 720: Economics of Institutions

Course suspended

Subject 740: Labour

Course suspended

TOPICS OFFERED FOR M.PHIL IN FINANCE**Subject 301: Quantitative Methods for Economics and Finance**

Course Co-ordinator: Dr G. Palma

DR G. PALMA

Quantitative Methods for Economics and Finance. Tu. W. 3-5

DR G. PALMA

The same continued. Tu. W. 3-5

T.A.

Classes.

T.A.

Classes.

DIPLOMA IN ECONOMICS

Diploma Course Director: Dr D. Robertson

Probability and Statistics Introductory Course

DR D. ROBERTSON

Introduction to Probability and Statistics. Tu. W. 2-4 (week 1)

DR A. W. A. PETERSON AND DR D. ROBERTSON

Introduction to Micro and Macro. Th. F. 2-4 (week 1)

(Paper 1) Microeconomics

MR R. A. EVANS AND MR B. CHAN

Microeconomics Classes. Tu. 2-3.30

MR R. A. EVANS AND MR B. CHAN

The same continued. Tu. 2-3.30

MR R. A. EVANS AND MR B. CHAN

The same continued. Tu. 2-3.30

(Paper 2) Macroeconomics

MR K. J. COUTTS AND MR D. NOVY

Macroeconomics Classes. W. 2-3.30

MR K. J. COUTTS AND MR D. NOVY

The same continued. W. 2-3.30

MR K. J. COUTTS AND MR D. NOVY

The same continued. W. 2-3.30

(Paper 3) Quantitative Economics

DR D. ROBERTSON AND MR V. SARAFIDIS

Quantitative Economics Classes. Th. 2-3.30

DR D. ROBERTSON AND MR V. SARAFIDIS

The same continued. Th. 2-3.30

DR D. ROBERTSON AND MR V. SARAFIDIS

The same continued. Th. 2-3.30

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WORKSHOPS AND LECTURES FOR RESEARCH STUDENTS

MICHAELMAS 2004

LENT 2005

EASTER 2005

PH.D. WORKSHOPS

PROF. C. HARRIS

Microeconomics Workshop. M. 1 (Four workshops)

PROF. S. HONKAPOHJA

Macroeconomics Workshop. Tu. 1 (Four workshops)

DR M. WEEKS

Econometrics Workshop. W. 1 (Four workshops)

PH.D. LECTURES

DR S. OGILVIE AND DR A. W. CARUS

How to do Economics. (Eight lectures)

DR A. W. A. PETERSON

Statistical and Mathematical Computing for Economic Research. (Four lectures, weeks 5-8)

DR H. LOW

Computational Economics. (Eight lectures)

PROF. A. SINGH

Emerging Markets: Selected Research Issues. (One lecture)

DR M. WEEKS

Either: Simulation Methods in Econometrics.

Or: Discrete Choice Models: Estimation, Identification and Specification. (Three lectures)

The same continued. M. 1 (Four workshops)

The same continued. Tu. 1 (Four workshops)

The same continued. W. 1 (Four workshops)

PROF. P. DASGUPTA

The Economics of Natural Resources. (Eight lectures)

PROF. W. BROWN

Case Study Techniques and Qualitative Data. (Two lectures)

PROF. S. HONKAPOHJA

Learning and Macroeconomic Policy II. (continues from Learning and Macroeconomic Policy I in M.Phil S210). (Two lectures, weeks 3-4)

SEMINARS FOR GRADUATE STUDENTS

MICROECONOMIC SEMINARS

W. 5 (fortnightly). *Keynes Room, Austin Robinson Building*

Organisers: MR R. A. EVANS AND DR H. SABOURIAN

The same continued.

The same continued.

ECONOMETRICS SEMINARS

W. 5 (fortnightly). *Meade Room, Austin Robinson Building*W. 11.30 (fortnightly). *Keynes Room, Austin Robinson Building*

Organisers: DR M. WEEKS, PROF. A. HARVEY AND PROF. M. H. PESARAN

The same continued.

The same continued.

The same continued.

The same continued.

MACROECONOMICS SEMINARS

M. 5 (fortnightly). *Meade Room, Austin Robinson Building*

Organisers: DR C. GIANNITSAROU, DR S. HOLLY AND PROF. S. HONKAPOHJA

The same continued.

The same continued.

DAE-FACULTY WORK IN PROGRESS SEMINAR

Th. 1 (fortnightly). *Keynes Room Austin Robinson Building*

Organiser: DR T. AIDT

The same continued.

The same continued.

SHADOW TALKS

Th.1 (fortnightly). *Meade Room, Austin Robinson Building*

Organised by A. N. OTHER

The same continued.

The same continued.

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SEMINARS FOR GRADUATE STUDENTS (continued)

MICHAELMAS 2004

LENT 2005

EASTER 2005

WORKSHOPS

WORKSHOP ON REALISM AND ECONOMICS

M. 8 (weekly). *Centre for Research in the Arts, Social Sciences and Humanities, Mill Lane, Cambridge*
Organiser: DR T. LAWSON

The same continued.

The same continued.

ECONOMIC THEORY WORKSHOP

W. 8.30 (fortnightly). *Room F4, King's College*
Organiser: DR H. SABOURIAN

The same continued.

The same continued.

Ph.D Workshops

MICROECONOMICS WORKSHOP

W.1 (Four Workshops)
Organiser: PROF. C. HARRIS

The same continued.

The same continued.

MACROECONOMICS WORKSHOP

Tu. 1 (Four workshops)
Organiser: PROF. S. HONKAPOHJA

The same continued.

The same continued.

ECONOMETRICS WORKSHOP

M.1 (Four workshops)
Organiser: DR M. WEEKS

The same continued.

The same continued.

DEVELOPMENT WORKSHOP

Th. 11, (fortnightly). *Room 2, Austin Robinson Building*
Organised by A. N. OTHER
No seminars in the Michaelmas Term

Seminars commence.

The same continued.

Faculty Seminars at College

PROF. LORD EATWELL, PROF. A. SINGH DR F. ALEXANDER,
DR A. COSH DR M. MILGATE AND DR C. PITELIS
Queens' Seminars. Tu. 8.30 (fortnightly). *Queens' College*

The same continued.

The same continued.

LECTURES OF GENERAL INTEREST

MARSHALL LECTURES

PROF. D. KAHNEMAN
Lecture 1: Psychology and the Rationality Assumption. W. 5, 26 Jan. *Law Faculty, LG19*
Lecture 2: Towards a Science of Well-being. Th. 5, 27 Jan. *Law Faculty, LG19*