

Lecture

Readings in Finance and Insurance

General Information

<u>Lecturers:</u>	Prof. Dr. Johannes Jaspersen (e-mail: jaspersen@lmu.de)
<u>Time & Location:</u>	19.04.2023 – 05.07.2023; Wednesdays 08 – 10; Ludwigstr. 28, Rückgebäude, Room 025.
<u>Credits:</u>	MBR course (B modules), counts as 2 contact hours. Course is graded as pass/ fail.

Course Description

This course is meant to serve as an advanced readings and research practices class for doctoral students in Finance and Insurance. Half of the classes consist of lectures on different important topics in finance and insurance research. In addition, the students will read a list of current works in the field and discuss them in the group. The basic concepts of economic decision-making, incentives and agency conflicts will provide a basis for the discussion of more topic specific papers.

Assignment/Grades

Students are expected to actively participate in the discussions, as well as to prepare presentations about a number of the papers. The reading list is comprised of relatively recent papers regarding a number of current topics in Finance and Insurance. Students will be assigned a number of these papers and will prepare 30-minute presentations for them. Students are also expected to read all papers which will be presented in class. The presentation will be followed by 15 minutes of discussion on the paper. Students can give a preference ordering over the papers and papers are going to be assigned accordingly.

Schedule

The class sessions will be on the dates listed below. Attendance to all scheduled meetings of the course is mandatory, with individual exceptions being granted on a case-by-case basis.

Date	Type	Place	Content
19.04.2023	Lecture	L28, RG 025	Finding a Research Question
26.04.2023	Lecture	L28, RG 025	Setting Up a Model and/or an Experiment
03.05.2023	Lecture	L28, RG 025	Working with Data/ What is Data?
10.05.2023	Lecture	L28, RG 025	Causal Inference I
17.05.2023	Lecture	L28, RG 025	Causal Inference II
24.05.2023	Presentations	L28, RG 025	Tbd
31.05.2023	Presentations	L28, RG 025	Tbd
07.06.2023	Presentations	L28, RG 025	Tbd
14.06.2023	Presentations	L28, RG 025	Tbd
21.06.2023	Presentations	L28, RG 025	Tbd
28.06.2023	Presentations	L28, RG 025	Tbd
05.07.2023	Presentations/ Lecture	L28, RG 025	Tbd/ Recap and Relationship to Own Work