

University of Hohenheim
Institute of Economics
Dept. of Econometrics and Statistics
Institute of Financial Management
Dept. of Business Mathematics and Data Science

MASTER'S SEMINAR IN FINANCIAL ECONOMETRICS (5211-621)
(M.Sc. ECONOMICS)

MASTER'S SEMINAR IN DATA ANALYTICS (5211-631)
(M.Sc. IBE)

WINTER TERM 2025/26

Professor Dr. Thomas Dimpfl, Professor Dr. Robert Jung, and PD Dr. Karsten Schweikert are jointly offering master's seminars for students in the MSc Economics, the MSc IBE, and the MSc Management with a Finance focus this winter term. Students may select the seminar variant that corresponds to their study programme. Topics outlined below refer to Financial Econometrics (A) and Data Analytics (B), but ultimately may be selected freely for any of the two seminars in line with the fulfillment of prerequisites.

Prerequisites

Financial Econometrics seminar (A topics): This seminar requires prior coursework in time-series or financial econometrics, corresponding to the material of 'Time Series Econometrics' or 'Applied Financial Econometrics'.

Data Analytics seminar (B topics): This seminar requires prior coursework in data science (as in 'Introduction to Applied Data Science') and in statistical learning methods and models (as in 'Statistical Learning').

Elements and Grading

Course requirements include:

1. a short progress report (5 minutes) on your seminar project,
2. a 20–25 minute oral presentation of your seminar paper with subsequent discussion,
3. the preparation and submission of a written seminar paper (approx. 7500 to 8500 words, 11pt font, 1.5 linespacing).

Grading will be based on the final seminar paper (50%), the final presentation of the seminar paper (35%), and the interim Zoom presentation in December (15%).

Schedule

The seminar will be structured as follows:

1. Application for seminar participation is open until **16.10.2025 12:00 noon**
2. In-person kick-off meeting for seminar participants: **16.10.2025 16:15** (HS 36).
3. Final deadline for submitting the mandatory seminar paper outline during the supervisor's office hours: **7.11.2025**.
4. Short progress report (zoom-meeting): **17.12.2025**. ATTENDANCE IS COMPULSORY!
5. In-person seminar presentations are scheduled for **23.01.2026 starting at 10:00**. One week before this date (16.01.2026), the slides for the presentation have to be submitted. Note that at this stage, no final seminar paper is required. ATTENDANCE IS COMPULSORY!
6. Deadline for the submission of the final seminar paper: **28.02.2026 12:00 noon**.

Application for seminar participation

Students interested in participating in the seminar should write an email to datascience@uni-hohenheim.de accompanied by a current transcript of records.

Once accepted, participants will receive a detailed outline and an extended list of topics. Please send in up to three topic preferences—or suggest your own topic—without delay. Allocation of topics follows the principle of first come, first served.