

Mikroökonomik II
Wintersemester 2019/2020
(Stand 22.10.2019)

Prof. Dr. Uwe Jirjahn

Donnerstag 8.30 – 10.00 Uhr
Raum: HS 4

Gliederung

1. Entscheidungen unter Unsicherheit
 - 1.1 Beschreibung des Risikos
 - 1.2 Präferenzen im Hinblick auf das Risiko
 - 1.3 Empirische Studien zu Risikoeinstellungen
 - 1.4 Risikoabbau
 - 1.5 Nachfrage nach riskanten Anlagen

2. Wohlfahrtstheorie
 - 2.1 Wohlfahrtsfunktionen
 - 2.2 Endogene Präferenzen
 - 2.3 Fairness und Reziprozität als Verhaltensmotive
 - 2.4 Marktversagen

3. Märkte mit asymmetrischer Information
 - 3.1 Überblick: Adverse Selection und Moral Hazard
 - 3.2 Principal-Agent-Theorie und Effizienzlohntheorie bei Risikoneutralität
 - 3.3 Principal-Agent-Modell mit Risikoaversion
 - 3.4 Adverse Selection auf Versicherungsmärkten

4. Investitionen, Zeit und Kapitalmärkte
 - 4.1 Gegenwartswert
 - 4.2 Kapitalwertkriterium für Investitionsentscheidungen
 - 4.3 Risikoanpassungen
 - 4.4 Wie werden Zinssätze bestimmt?
 - 4.5 Anwendungen
 - 4.5.1 Migration
 - 4.5.2 Humankapitalinvestition
 - 4.5.3 Kooperation und wiederholte Spiele
 - 4.5.4 Zeitinkonsistente Präferenzen
 - 4.6 Intelligenz und Ungeduld

Basisliteratur

Snyder, Christopher and Nicholson, Walter. 2012. *Microeconomic Theory: Basic Principles and Extensions*. 11th edition. South-Western CENGAGE Learning.

Als qualitativ orientierter Einstieg: Pindyck, Robert S. and Daniel S. Rubinfeld. 2013. *Mikroökonomie*. 8. Auflage. Pearson Deutschland, München.

Ergänzende Literatur

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- Dohmen, Thomas, Armin Falk, David Huffman, Uwe Sunde, Jürgen Schupp and Gert Wagner. 2005. Individual Risk Attitudes: New Evidence from a Large, Representative Experimentally-Validated Survey, IZA Discussion Paper No. 1730.
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- Frick, Bernd and Michael Maihaus. 2016. "The Structure and Determinants of Expected and Actual Starting Salaries of Higher Education Students in Germany: Identical or Different?" *Education Economics* 24: 374 – 392.
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- Raff, D. and L. Summers. 1987. "Did Henry Ford Pay Efficiency Wages?" *Journal of Labor Economics* 7: 57-86.
- Sydsaeter, Knut und Peter Hammond. 2004. *Mathematik für Wirtschaftswissenschaftler – Basiswissen mit Praxisbezug*. Pearson Studium.
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- Wonnacott, Thomas H. And Ronald J. Wonnacott. 1990. *Introductory Statistics*. Fifth Edition. New York: Wiley.