



Hamburg Financial
Research Center

Doctoral Course
Empirical Methods and Applications in Archival Data Research
Fall 2025



General Information

Lecturer:	Prof. Dr. Peter Limbach
Credits:	4 ECTS
Language of instruction:	English
Max. number of participants:	15
Course dates:	October 07-09, 2025
Location:	University of Hamburg
Participation fee:	550€ (Doctoral students) / 650€ (PostDocs)

Course Description

Scholars who work empirically must develop a sound understanding of data, empirical methods, and the potential flaws that come with applying these methods. This is especially true for research that is based on archival data, i.e., data that are collected prior to the beginning of the research study (e.g., public company data). In this course, participants will improve their knowledge of the main econometric methods used to analyze archival data and how to apply and assess those methods. The focus is on endogeneity problems as well as applications and flaws of standard estimation techniques (e.g., fixed effects) as well as identification strategies (e.g., difference-in-differences and instrumental variable estimation). Various research papers that apply the main econometric methods or use specific natural experiments will be analyzed and discussed in class. Participants will also become familiar with databases and the STATA software. A STATA manual will be provided.

Target Group and Prerequisites

Doctoral candidates and postdoctoral researchers. The course is not restricted to certain disciplines but is geared towards scholars who work or want to work

Examination

Presentation and discussion of an empirical research paper.

About the Lecturer

Peter Limbach is Professor (W3) of Finance and Corporate Governance at the University of Bielefeld. He is also a research fellow of the Centre for Financial Research (CFR) in Cologne. Peter holds a German Diploma (equivalent to MSc) in economics from the University of Bonn and a PhD (Dr. rer. pol.) in finance from the Karlsruhe Institute of Technology (KIT). He spent several months at the Rotterdam School of Management as a visiting PhD. Between December 2016 and May 2021, Peter held the position of CFR Junior-Professor of Investments at the University of Cologne. In 2020, he substituted the Professorship Financial Economics (Prof. Dr. Isabel Schnabel) at the University of Bonn. Peter's research covers topics in corporate finance and financial markets, corporate governance and sustainability, as well as financial accounting. He has published in leading scientific journals, including The Accounting Review, the Journal of Economic Behavior and Organization, the Journal of Financial and Quantitative Analysis, and Management Science. Peter organizes one of Europe's leading virtual accounting and finance research seminar series. Since 2022, he has served as the co-editor of Management Review Quarterly, handling submissions in the areas of accounting, finance, and governance.