Dr. Manuel Stapper

Postdoctoral Researcher - London School of Hygiene and Tropical Medicine

London, UK   manuel.stapper@googlemail.com   ManuelStapper.github.io

Education

PhD Econometrics

Institute of Econometrics and Economic Statistics - University of Münster

2017 - 2023   Münster, Germany

- Supervisor: Prof. Dr. Mark Trede
- Thesis: Advances in Computational Statistics

MSc Statistics

TU Dortmund University

2015 - 2017   Dortmund, Germany

- Minor: Economics / Operations Research
- Thesis: Robust Fitting of INARCH Processes

BSc Statistics

TU Dortmund University

2011 - 2015   Dortmund, Germany

- Minor: Economics / Operations Research
- Thesis: Spielstärkebewertung für Dopppelkopf und Skat

Areas of Interest

- Count Data Time Series
- Epidemiology
- Robust Statistics
- Computational Statistics
- Forecasting

Teaching

Graduate

- MCMC
- Advances Time Series Anaylsis
- Econometrics

Undergraduate

- Advanced Statistics
- Econometrics
- Empirical Econometrics
- Introduction to R

Workshop

- Introduction to Julia

Publications

- Stapper (2021), Count Data Time Series Modelling in Julia - The CountTimeSeries.jl Package and Applications, Entropy 23(6)
- Segnon, Stapper (2019), Long Memory Conditional Heteroscedasticity in Count Data, CQE Working Papers, 82/2019

- Stapper (2022), MFit.jl - M-Estimation of Parametes in IID Samples
- Stapper (2022), RandomVariables.jl - Random Variables, Transformations and Probabilities
- Stapper (2020), CountTimeSeries.jl - Count Data Time Series Modelling

- Stapper (2023), Advances in Computational Statistics

Conference Presentations

Fine Grid Spatial Interaction Matrices in Spatio-Temporal Models	IMS Bernoulli (2024)
Commuting and the Spread of Infectious Diseases – Influenza in Germany	Compstat Conference (2023) ASA Joint Statistical Meeting (2023)
RandomVariables.jl □ A Julia Package for Random Variables and Probabilities	CFE/CMStatistics (2022)
CountTimeSeries.jl □ A Julia Package for Integer□Valued Time Series	Statistische Woche (2022)
Accounting for Asymmetry in M□Estimation	Statistische Woche (2022) Compstat Conference (2022)
Sources of Global Trading Activity	CFE/CMStatistics (2019)
Long Memory Conditional Heteroscedasticity in Count Data	DAGStat Conference (2019)
The INFIGARCH Model and its Application in Trading Activity	SMSA (2019)
Long Memory Conditional Heteroscedasticity in Count Data	CFE/CMStatistics (2018)

Theses Supervision

Master

- The Effect of Wind Turbines on House Prices in Germany - Evidence from a Machine Learning based Estimation Approach
- Bayesian Latent Cluster Detection in the International Arms Trade Network
- Carbon Price Acceptance: An Empirical Application of Machine Learning Methods for Estimating Heterogeneous Treatment Effects

Bachelor

- Prediction of Disruption Ticket Volumes based on a Time Series Analysis using the eTTs Reporting System of Deutsche Telekom AG as an Example
- Non-Parametric Machine Learning Regression under Misspecification
- Robust Fitting of INGARCH Processes - A Generalized Method of Moments Approach
- INARMA Models - Parameter Estimation by Indirect Inference