



Manuel Stapper

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Personal Profile

Research assistant in the field of econometrics and economic statistics with interest in count data modelling and robust statistics. 7+ years of experience in teaching undergraduate and graduate students. Software package development enthusiast with 11+ years of experience in R and 4+ years in Julia.

Education

University of Münster

PhD Econometrics and Economic Statistics

Münster, Germany

Nov 2017 - Present

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

TU Dortmund University

M.Sc. Statistics

Dortmund, Germany

Oct 2015 - Oct 2017

- Thesis: "Robust Fitting of INARCH Processes"

TU Dortmund University

B.Sc. Statistics

Dortmund, Germany

Oct 2011 - Jun 2015

- Thesis: "Spielstärkebewertung bei Doppelkopf und Skat"

Publications

Articles

- 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

Software

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

Teaching

Seminar: Macroeconometrics

Graduate

Winter 23/24

MCMC

Graduate

Summer 23

Advanced Statistics

Undergraduate

Winter 22/23, Winter 20/21

Introduction to Julia

Conference Workshop

Sep 2022

Advanced Time Series Analysis

Graduate

Summer 22, Summer 21, Winter 19/20

Econometrics

Undergraduate

Winter 21/22, Summer 18, Winter 17/18

Empirical Economics

Undergraduate

Summer 20

Empirical Economics

Undergraduate

Summer 20

Introduction to R

Graduate

Summer 19

Econometrics

Graduate

Winter 18/19

Thesis 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

Conference Presentations

Commuting and the Spread of infectious Diseases - Influenza in Germany

COMPSTAT Conference

London

Aug 2023

Commuting and the Spread of infectious Diseases - Influenza in Germany

ASA Joint Statistical Meeting

Toronto

Aug 2023

RandomVariables.jl - A Julia Package for Random Variables and Probabilities

CFE/CMStatistics

London

Dec 2022

CountTimeSeries.jl - A Julia Package for Integer-Valued Time Series

Statistische Woche

Münster

Sep 2022

Accounting for Asymmetry in M-Estimation

Statistische Woche

Münster

Sep 2022

Accounting for Asymmetry in M-Estimation

COMPSTAT Conference

Bologna

Aug 2022

Sources of Global Trading Activities

CFE/CMStatistics

London

Dec 2019

Long Memory Conditional Heteroscedasticity in Count Data

DAGStat Conference

Munich

Mar 2019

The INFIGARCH Model and its Application in Trading Activity

Stochastic Models, Statistics and their Application

Dresden

Mar 2019

Long Memory Conditional Heteroscedasticity in Count Data

CFE/CMStatistics

Pisa

Dec 2018