

Lukas Bauer (Curriculum Vitæ)

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 79098 Freiburg, Germany
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Research Interests

Forecast evaluation, forecast combination, financial tail risk, probabilistic forecasting, machine learning.

Current Position

10/2025 – Postdoctoral Researcher, Chair of Statistics and Econometrics, University of Freiburg.

Education

10/2022–09/2025 **Ph.D. (Dr. rer. pol.) in Economics** Chair of Statistics and Econometrics, University of Freiburg. *Supervisor: Prof. Dr. Roxana Halbleib.*

04/2020 – **M.Sc. Mathematical Finance.** University of Konstanz.
09/2022

09/2016 – **B.Sc. Economics.** University of Mannheim.
12/2019

09/2018 – **Economics.** Semester abroad, University of Nottingham.
01/2019

Working Papers

Conditional Method Confidence Set. *With E. Kazak*, <http://arxiv.org/abs/2505.21278>.

Evaluating Financial Tail Risk Forecasts: Testing Equal Predictive Ability.
<http://arxiv.org/abs/2505.23333>.

High Frequency Econometrics: A Selective Survey. *With R. Halbleib, R. Olsen, and T. Andersen.*

Presentations (includes scheduled)

- 2025 Doctoral Workshop, Wiesneck, Germany; DAGStat, Berlin, Germany; FFM, Venice, Italy; QFFE, Marseille, France; SoFiE Annual Conference, Paris, France; World Congress, Seoul, South Korea; Statistische Woche, Wiesbaden, Germany; CFE London, UK.
- 2024 Doctoral Workshop, Konstanz, Germany; QFFE, Marseille, France; ISF, Dijon, France; IAAE, Thessaloniki, Greece; CompStat, Giessen, Germany; CFE, London, UK.
- 2023 Young Scientists Workshop Statistische Woche, Dortmund, Germany.

Teaching

Lecturer

Winter 2025/26 **Econometrics (B.Sc.).** University of Freiburg.

Teaching assistant

Winter 2024/25 **Econometrics (B.Sc.).** University of Freiburg.

Winter 2023/24 **Intermediate Econometrics (M.Sc.).** University of Freiburg.

Winter 2022/23 **Econometrics (B.Sc.).** University of Freiburg.

Winter 2017/18 **Principles of Economics. (B.Sc.).** University of Mannheim.

Languages

German Native Language.

English Fluent (C1).

French Good knowledge (B2).

IT Skills

\LaTeX Advanced.

Micosoft Office Good.

Python Advanced.

Matlab, R, SQL,
Stata Basic.

Service

Academic self-governance Doctoral member of the hiring committe for Microeconomics (W3) at the University of Freiburg, 2025.