

Dominik Liebl - Curriculum Vitae

CONTACT INFORMATION

Address: Dominik Liebl
Inst. for Financial Economics
and Statistics
University of Bonn
Adenaueralle 24-42
53113 Bonn (Germany)
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CURRENT POSITION

since 10/2014 **Assistant Professor (W1)** for Statistics at the Institute
for Financial Economics and Statistics, University of Bonn

RESEARCH INTERESTS

Nonparametric and Semiparametric Statistics, Functional Data Analysis

PUBLICATIONS

Liebl, D. (2013). Modeling and Forecasting Electricity Spot Prices: A Functional Data Perspective, *The Annals of Applied Statistics*, **7**, 1562-1592.

Bada, O. and Liebl, D. (2014). The R-package phtt: Panel Data Analysis with Heterogeneous Time Trends. *Journal of Statistical Software*, **59**, 1–33

Liebl, D., Willwacher, S., Hamill, J. and Brüggemann, G. P. (2014). Ankle plantarflexion strength in rearfoot and forefoot runners: A novel clusteranalytic approach, *Human Movement Science*, **35**, 104-125

EDUCATION

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| 2013 – 2014 | Post-Doc , Université Libre de Bruxelles, European Centre for Advanced Research in Economics and Statistics (ECARES) |
| 2008 – 2013 | PhD Student at the Cologne Graduate School (CGS) of the University of Cologne, PhD Thesis , <i>Contributions to Functional Data Analysis with Applications to Modeling Time Series and Panel Data</i> . Supervisors: Prof. Dr. Karl Mosler (Univ. Cologne) and Prof. Dr. Alois Kneip (Univ. Bonn) |
| 2010 – 2010 | Visiting PhD Student at the working group STAPH in Toulouse (Université Toulouse III, Paul Sabathier) |
| 2006 – 2007 | Visiting Diploma Student , <i>Charles University Prague</i> |
| 2002 – 2008 | Diploma Student (M.Sc. equivalent) in economics, <i>University Bonn</i> , special emphasis on quantitative methods, Diploma Thesis , <i>The EM Algorithm and its Application in Finite Mixture Models</i> . Supervisor: Prof. Dr. Alois Kneip |
| 2001 | Abitur Johannes Nepomuk Gymnasium, Rohr i. NB. |

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| REFEREEING | Journal of the Royal Statistical Society: Series B (JRSSB), Computational Statistics and Data Analysis (CSDA), Energy Economics (ENEECO), Statistical Modelling: An International Journal (SMIJ) | |
| ACADEMIC & PROFESSIONAL EXPERIENCE | 10/2014-today | Assistant Professor (W1) , University Bonn, Germany |
| | 10/2014-today | Teaching assignment , German Sports University Cologne, Germany |
| | 10/2013-09/2014 | Post-Doc , Université Libre de Bruxelles, European Centre for Advanced Research in Economics and Statistics (ECARES) |
| | 10/2012-09/2014 | Teaching assignment , University of Cologne |
| | 10/2012-02/2013 | Teaching assignment , Kölner Journalistenschule |
| | 10/2010-09/2013 | Research & Teaching Assistant , University of Cologne, Chair for Economic and Social Statistics, Prof. Dr. K. Mosler |
| | 03/2009-09/2013 | Research Assistant , University Bonn, Statistical Department, Prof. Dr. A. Kneip |
| | 10/2008-02/2009 | Teaching Assistant , University of Cologne, Chair for Empirical Social and Economic Research, Prof. Dr. H-J. Andreß |
| | 02/2007-03/2007 | Internship at KPMG |
| | 09/2005-10/2005 | Internship at e.on Bayern AG |
| | 02/2005-04/2005 | Internship at KPMG |
| TEACHING EXPERIENCE | 10/2014-02/2015 | Nonparametric Statistics , Lecture (BA), Univ. Bonn |
| | 10/2014-02/2014 | Econometrics , Lecture (PhD), Univ. Bonn |
| | 10/2014-02/2014 | Adv. Statistics , Lecture (MA), Sports Univ. Cologne |
| | 04/2013-09/2014 | Mathematics , Tutorial (BA), Univ. Cologne |
| | 04/2013-07/2013 | Classification , Seminar (MA), Univ. Cologne |
| | 04/2013-07/2013 | Quant. Methods , Tutorial (BA), Univ. Cologne |
| | 10/2012-02/2013 | Statistics A , Tutorial (BA), Kölner Journalistenschule |
| | 10/2012-02/2013 | Mathematics , Tutorial (BA), Univ. Cologne |
| | 10/2012-02/2013 | Econometrics , Tutorial (MA), Univ. Cologne |
| | 10/2011-02/2012 | Time Series , Tutorial (PhD/MA), Univ. Cologne |
| | 04/2011-07/2011 | Statistics A , Tutorial (BA), Univ. Cologne |
| | 10/2010-02/2011 | Time Series , Tutorial (PhD/MA), Univ. Cologne |
| | 10/2008-02/2009 | Linear Models , Tutorial (PhD/MA), Univ. Cologne |

INVITED &
CONTRIBUTED
TALKS

| | |
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| Sep. 18, 2015 | Statistische Woche, Hamburg (Germany), <i>Multiple Bandwidth Selection when Smoothing Sparse Functional Data with Covariate Adjustment</i> , contributed talk |
| Aug. 29, 2015 | Recent developments in statistics for complex dependent data, Loccum (Germany), <i>Tricking the Curse of Dimensionality using Random Functions and Covariables</i> , contributed talk |
| Jul. 6, 2015 | MEPS'15, Wroclaw (Poland), <i>Estimating the price-effects of Germany's nuclear phase-out: A longitudinal/functional data perspective</i> , invited by Prof. Rafał Weron |
| Jan. 27, 2015 | Research Seminar, University of Regensburg (Germany), <i>Functional Data on Random Domains: The Sparse and Non-sparse Case</i> , invited by Prof. Rolf Tschernig |
| Dec. 8, 2014 | 7th ERCIM, Pisa (Italy), <i>Conditional Functional Data Analysis on Random Domains</i> , invited by Prof. Alois Kneip |
| Oct. 2, 2014 | UCL Seminar, Leuven (Belgium), <i>Conditional Functional Data Analysis on Random Domains: Exploring the Price Effects of Germanys Energiewende</i> , invited by Prof. Irène Gijbels |
| Jun. 19, 2014 | 3rd IWFOS, Stresa (Italy), <i>Modelling Electricity Prices as Functional Data on Random Domains</i> , contributed talk |
| Jun. 13, 2014 | 2nd ISNPS, Cádiz (Spain), <i>Modelling Electricity Prices as Functional Data on Random Domains</i> , invited by Prof. Alois Kneip |
| Mar. 7, 2014 | UCL-ULB Seminar, Brussels (Belgium), <i>Modelling Electricity Prices as Functional Data on Random Domains</i> , contributed talk |
| Sep. 20, 2013 | Statistische Woche, Berlin (Germany), <i>Nonparametric Classification of Functional Data with Repeated Measurements</i> , contributed talk |
| Sep. 12, 2013 | Recent Advances in Time Series and Econometrics, Brussels (Belgium), <i>Principal Component Analysis for Dependent Functional Data on Random Domains</i> , invited by Prof. Marc Hallin |
| Jul. 8, 2013 | 1st workshop of the Scientific Research Network on “Asymptotic Theory for Multidimensional Statistics”, Rennes (France), <i>Principal Component Analysis for Dependent Functional Data on Random Domains</i> , contributed talk |
| Jan. 26, 2013 | Dependent Functional Data Workshop, Göttingen (Germany), <i>Principal Component Analysis for Dependent Functional Data on Random Domains</i> , invited by Prof. Tatyana Krivobokova |
| Jun. 28, 2012 | 7èmes Journées de Statistique Fonctionnelle et Opératoireielle, Montpellier (France), <i>Modeling and Forecasting Electricity Spot Prices: A Functional Data Perspective</i> , invited by Prof. André Mas |
| Jun. 18, 2012 | 1st Conference of the International Society for Nonparametric Statistics, Chalkidiki (Greece), <i>Modeling and Forecasting Electricity Spot Prices: A Functional Data Perspective</i> , invited by Prof. Piotr Kokoszka |

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| Jun. 7, 2012 | 5th International Workshop on Empirical Methods in Energy Economics, Berlin (Germany), <i>Modeling and Forecasting Electricity Spot Prices: A Functional Data Perspective</i> , contributed talk |
| Sep. 21, 2011 | Statistische Woche, Leipzig (Germany), <i>Estimation of the Dynamic Functional Factor Model: Application to Modeling and Forecasting Electricity Spot Prices</i> , contributed talk |
| Mai. 26, 2011 | Workshop on “Econometric and statistical modeling of multivariate time series”, Louvain-la-Neuve (Belgium), <i>The Functional Factor Model: Application to Modeling and Forecasting Electricity Spot Prices</i> , poster |
| Nov. 22, 2010 | STAPH Seminar, Toulouse (France), <i>Estimation of the Semiparametric Factor Model: Application to Modeling Time Series of Electricity Spot Prices</i> , invited by Prof. Pascal Sarda |
| Sep. 14, 2010 | Statistische Woche, Nürnberg (Germany), <i>Modeling Electricity Spot Market Prices</i> , contributed talk |
| Mar. 24, 2010 | DAGStat 2010, Dortmund (Germany), <i>The Real Price Effect of Wind Power</i> , contributed talk |

PRIZES

Theodor Wessels Prize for the publication:

Liebl, D. (2013). Modeling and Forecasting Electricity Spot Prices: A Functional Data Perspective, *The Annals of Applied Statistics*, **7**, 1562-1592.

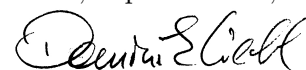
SCHOLARSHIPS

Postdoctoral scholarship of the InterUniversity Attraction Pole Network IUAP-P7/06 on Developing crucial Statistical methods for Understanding major complex Dynamic Systems in natural, biomedical and social sciences (StUDyS); financed by the Belgian Science Policy Office (BELSPO)

PhD scholarship of the Cologne Graduate School (CGS); financed by the German federal State of North Rhine-Westphalia (NRW)

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| MISCELLANEOUS | Language skills | English fluent; basic French and Spanish |
| | Programming | fluent: R/S-Plus, basic: C++, Fortran, and Java |
| | Sports | 3 times German Judo Champion (2004-2006), 7th in the Military Judo World Championships in Beijing (1997) |

Bonn, September 24, 2015



JProf. Dr. Dominik Liebl