Dominik Liebl - Curriculum Vitae

Contact Information

Address: Dominik Liebl
University Bonn
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Current Position

since 10/2014 — **Assistant Professor (W1)** at the Statistical Department, *University Bonn*

Research Interests

Applied Statistics, Nonparametric and Semiparametric Statistics, Functional Data Analysis

Current Projects

Conditional Functional Data on Random Domains (Joint work with Alois Kneip, University of Bonn)

Unsupervised Classification of Panel Data Based on Deconvolution Estimation

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

Refereeing

Computational Statistics and Data Analysis (CSDA), Energy Economics (ENEECO), Statistical Modelling: An International Journal (SMIJ)

EDUCATION	21/08/2013	**PhD Thesis**, *Contributions to Functional Data Analysis with Applications to Modeling Time Series and Panel Data.* Supervisors: Prof. Dr. Karl Mosler (Univ. Cologne) and Prof. Dr. Alois Kneip (Univ. Bonn)
	10/2008-08/2013	**PhD Student** at the Cologne Graduate School (CGS) of the University of Cologne
	04/2010-08/2010	**Visiting PhD Student** at the working group STAPH in Toulouse (Université Toulouse III, Paul Sabathier)
	14/06/2008	**Diploma Thesis**, *The EM Algorithm and its Application in Finite Mixture Models.* Supervisor: Prof. Dr. Alois Kneip
	2006-2007	**Visiting Diploma Student**, *Charles University Prague*
	2002-2008	**Diploma Student** (M.Sc. equivalent) in economics, *University Bonn*, special emphasis on: statistics
	29/06/2001	**Abitur** Johannes Nepomuk Gymnasium, Rohr i. NB.

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	04/2013-09/2014	**Mathematics**, Tutorial (Bachelor), Univ. Cologne
	04/2013-07/2013	**Classification**, Seminar (Master), Univ. Cologne
	04/2013-07/2013	**Quant. Methods**, Tutorial (Bachelor), Univ. Cologne
	10/2012-02/2013	**Statistics A**, Tutorial (Bachelor), Kölner Journalistenschule
	10/2012-02/2013	**Mathematics**, Tutorial (Bachelor), Univ. Cologne
	10/2012-02/2013	**Econometrics**, Tutorial (Master), Univ. Cologne
	10/2011-02/2012	**Time Series**, Tutorial (PhD/Master), Univ. Cologne
	04/2011-07/2011	**Statistics A**, Tutorial (Bachelor), Univ. Cologne
	10/2010-02/2011	**Time Series**, Tutorial (PhD/Master), Univ. Cologne
	10/2008-02/2009	**Linear Models**, Tutorial (PhD/Master), Univ. Cologne

Invited & Contributed Talks	Oct. 2, 2014	UCL Seminar, Leuven (Belgium), *Conditional Functional Data Analysis on Random Domains: Exploring the Price Effects of Germanys Energiewende*, invited talk
	Jun. 19, 2014	3rd IWFOS, Stresa (Italy), *Modelling Electricity Prices as Functional Data on Random Domains*, contributed talk
	Jun. 13, 2014	2nd ISNPS, Cádiz (Spain), *Modelling Electricity Prices as Functional Data on Random Domains*, invited talk
	Mar. 7, 2014	UCL-ULB Seminar, Brussels (Belgium), *Modelling Electricity Prices as Functional Data on Random Domains*, contributed talk
	Sep. 20, 2013	Statistische Woche, Berlin (Germany), *Nonparametric Classification of Functional Data with Repeated Measurements*, contributed talk
	Sep. 12, 2013	Recent Advances in Time Series and Econometrics, Brussels (Belgium), *Principal Component Analysis for Dependent Functional Data on Random Domains*, invited by Prof. Marc Hallin
	Jul. 8, 2013	1st workshop of the Scientific Research Network on "Asymptotic Theory for Multidimensional Statistics", Rennes (France), *Principal Component Analysis for Dependent Functional Data on Random Domains*, contributed talk
	Jan. 26, 2013	Dependent Functional Data Workshop, Göttingen (Germany), *Principal Component Analysis for Dependent Functional Data on Random Domains*, invited by Prof. Tatyana Krivobokova
	Jun. 28, 2012	7èmes Journées de Statistique Fonctionelle et Opératorielle, Montpellier (France), *Modeling and Forecasting Electricity Spot Prices: A Functional Data Perspective*, invited by Prof. André Mas
	Jun. 18, 2012	1st Conference of the International Society for Nonparametric Statistics, Chalkidiki (Greece), *Modeling and Forecasting Electricity Spot Prices: A Functional Data Perspective*, invited by Prof. Piotr Kokoszka
	Jun. 7, 2012	5th International Workshop on Empirical Methods in Energy Economics, Berlin (Germany), *Modeling and Forecasting Electricity Spot Prices: A Functional Data Perspective*, contributed talk
	Sep. 21, 2011	Statistische Woche, Leipzig (Germany), *Estimation of the Dynamic Functional Factor Model: Application to Modeling and Forecasting Electricity Spot Prices*, contributed talk
	Mai. 26, 2011	Workshop on "Econometric and statistical modeling of multivariate time series", Louvain-la-Neuve (Belgium), *The Functional Factor Model: Application to Modeling and Forecasting Electricity Spot Prices*, poster
	Nov. 22, 2010	STAPH Seminar, Toulouse (France), *Estimation of the Semiparametric Factor Model: Application to Modeling Time Series of Electricity Spot Prices*, invited by Prof. Pascal Sarda
	Sep. 14, 2010	Statistische Woche, Nürnberg (Germany), *Modeling Electricity Spot Market Prices*, contributed talk
	Mar. 24, 2010	DAGStat 2010, Dortmund (Germany), *The Real Price Effect of Wind Power*, 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

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

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)

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, March 3, 2015

JProf. Dr. Dominik Liebl