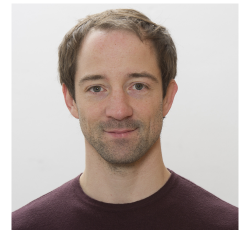
Dominik Liebl - Curriculum Vitae

CONTACT INFORMATION	Address:	Dominik Liebl Inst. for Financial Economics and Statistics University of Bonn Adenaueralle 24-42 53113 Bonn (Germany)
	Email:	dliebl@uni-bonn.de



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	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**, *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)
	2010 – 2010	**Visiting PhD Student** at the working group STAPH in Toulouse (Université Toulouse III, Paul Sabathier)
	2006 – 2007	**Visiting Diploma Student**, *Charles University Prague*
	2002 – 2008	**Diploma Student** (M.Sc. equivalent) in economics, *University Bonn*, special emphasis on quantitative methods, **Diploma Thesis**, *The EM Algorithm and its Application in Finite Mixture Models.* Supervisor: Prof. Dr. Alois Kneip
	2001	**Abitur** Johannes Nepomuk Gymnasium, Rohr i. NB.

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	Sep. 18, 2015	Statistische Woche, Hamburg (Germany), *Multiple Bandwidth Selection when Smoothing Sparse Functional Data with Covariate Adjustment* , contributed talk
	Aug. 29, 2015	Recent developments in statistics for complex dependent data, Loccum (Germany), *Tricking the Curse of Dimensionality using Random Functions and Covariables*, contributed talk
	Jul. 6, 2015	MEPS'15, Wroclaw (Poland), *Estimating the price-effects of Germany's nuclear phase-out: A longitudinal/functional data perspective*, invited by Prof. Rafał Weron
	Jan. 27, 2015	Research Seminar, University of Regensburg (Germany), *Functional Data on Random Domains: The Sparse and Non-sparse Case* , invited by Prof. Rolf Tschernig
	Dec. 8, 2014	7th ERCIM, Pisa (Italy), *Conditional Functional Data Analysis on Random Domains* , invited by Prof. Alois Kneip
	Oct. 2, 2014	UCL Seminar, Leuven (Belgium), *Conditional Functional Data Analysis on Random Domains: Exploring the Price Effects of Germanys Energiewende*, invited by Prof. Irène Gijbels
	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 by Prof. Alois Kneip
	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

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)

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