

Lennart Oelschläger

Research Associate and PhD Student
Bielefeld University, Germany
Born on 16.11.1994.

«Identify the essential. Eliminate the rest.»

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Employment

Research Associate, *Bielefeld University* 2019 - current

Education

Ph.D. Student in Econometrics, *Bielefeld University* 2019 - current

M.Sc. in Mathematical Economics, *Bielefeld University* 2017 - 2019

B.Sc. in Mathematics, *Bielefeld University* 2013 - 2017

Publications

JOURNAL ARTICLES

Detecting bearish and bullish markets in financial time series using hierarchical hidden Markov models, Oelschläger and Adam (2021), *Statistical Modelling*

CONFERENCE PAPERS

Bayes Estimation of Latent Class Mixed Multinomial Probit Models, Oelschläger and Bauer (2021), *TRB Annual Meeting*

SOFTWARE

[fHMM](#): Fitting (hierarchical) hidden Markov models to financial data.

[RprobitB](#): Bayesian estimation of (latent class mixed) multinomial probit models.

[ao](#): Alternating optimization of (high-dimensional) functions.

[vntrs](#): Variable neighborhood trust region search.

[ino](#): Initialization of numerical optimization.

Talks

Klassifizierung von Präferenzen: Eine Anwendung mit dem R Paket RprobitB, 27. AKA-Workshop at Kloster Irsee, 18.11.2021

On the initialization of multinomial probit models, 9th Young Researcher Workshop at Bielefeld University, 16.07.2021

Approximating mixing distributions in probit models via a Bayesian approach, Centre for Statistics at Bielefeld University, 24.11.2020

Detecting bearish and bullish markets in financial time series using hierarchical hidden Markov models, Doctoral Day at Bielefeld University, 02.10.2020

Teaching

Reading course for statistical science, Bielefeld University WT 21/22

Preparatory course for mathematics, Bielefeld University WT 21/22

Exercise course for mathematics, Bielefeld University WT 19/20, ST 20, WT 20/21, SS 21, WT 21/22

Tutorial for statistics, Bielefeld University WT 15/16, ST 16, WT 16/17, WT 18/19, ST 19

Miscellanea

Aviation: I own a private pilot license.

Chess: I play chess since I am 5 years old.

Tennis: Only outside and in good weather.

Languages: English, French, R, LaTeX, C++, Matlab, Python, Java.