

Lennart Oelschläger

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



«Identify the essential. Can you 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 probit models.

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

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

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

Talks

Bayes estimation of probit choice models with {RprobitB}, *10th Young Researcher Workshop at Bielefeld University*, 10.03.2022

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

Bayes estimation of latent class mixed multinomial probit models, *Poster Session at the 100th Transportation Research Board Annual Meeting*, 28.01.2021

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

R course, *Bielefeld University* WT 21/22

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, Markdown, C++, Matlab, Python, Java.