Academic Curriculum Vitae
Michael Vogt

Contact details

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Personal data

Date of birth	7 November 1979
Place of birth	Aalen, Germany
Nationality	German

Scientific Vita

04/2015 – now	**University of Bonn** Professor (W2) of Econometrics Department of Economics and Hausdorff Center for Mathematics
10/2013 – 04/2015	**University of Konstanz** Assistant Professor (W1) of Statistics Department of Mathematics and Statistics
10/2011 – 08/2013	**University of Cambridge** Post-doctoral researcher (Research Associate) Department of Economics Advisor: Oliver Linton
09/2007 – 10/2011	**University of Mannheim** Ph.D. student at the Department of Economics Supervisor: Enno Mammen

Research areas

Non- and semiparametric statistics
Nonstationary time series analysis
Panel data analysis
Clustering/classification
High-dimensional statistics

Most important publications

VOGT, M. (2012). Nonparametric regression for locally stationary time series. *Annals of Statistics*, **40** 2601–2633.

VOGT, M. and LINTON, O. (2014). Nonparametric estimation of a periodic sequence in the presence of a smooth trend. *Biometrika*, **101** 121–140.

VOGT, M. (2015). Testing for structural change in time-varying nonparametric regression models. *Econometric Theory*, **31** 811–859.

FENGLER, M., MAMMEN, E. and VOGT, M. (2015). Specification and structural break tests for additive models with applications to realized variance data. *Journal of Econometrics*, **188** 196–218.

VOGT, M. and DETTE, H. (2015). Detecting gradual changes in locally stationary processes. *Annals of Statistics*, **43** 713–740.

BONEVA, L., LINTON, O. and VOGT, M. (2015). A semiparametric model for heterogeneous panel data with fixed effects. *Journal of Econometrics*, **188** 327–345.

BONEVA, L., LINTON, O. and VOGT, M. (2016). The effect of fragmentation in trading on market quality in the UK equity market. *Journal of Applied Econometrics*, **31** 192–213.

VOGT, M. and LINTON, O. (2017). Classification of non-parametric regression functions in longitudinal data models. *Journal of the Royal Statistical Society: Series B*, **79** 5–27.

VOGT, M. and WALSH, C. (2018). Estimating nonlinear additive models with nonstationarities and correlated errors. Forthcoming in *Scandinavian Journal of Statistics.*