Christian M. Hafner

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1 Affiliation

Institut de statistique, biostatistique et sciences actuarielles
Université catholique de Louvain
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2 Positions

2011-12 Visiting professor, SFB 649, Humboldt-Universität zu Berlin

2005– Professor, CORE and Institut de statistique, Université catholique de Louvain

2002–05 Assistant professor, Econometric Institute, Erasmus University Rotterdam

1999–02 Chief analyst at Electrabel, Louvain-la-Neuve

1997–99 Research associate, National Research Foundation SFB 373 *Quantification and Simulation of Economic Processes*, Humboldt–Universität zu Berlin

1996–97 Postdoctoral fellow, CORE, Université catholique de Louvain

1995–96 Research fellow, Institute of Statistics and Econometrics and National Research Foundation SFB 373, Humboldt–Universität zu Berlin

1992–95 Research fellow, Graduate Scholarship *Applied Microeconomics*, Freie Universität Berlin and Humboldt–Universität zu Berlin

3 University degrees

1992–96 Ph.D. in Economics, Humboldt-Universität zu Berlin

1987–92 Master in Economics, Georg August–Universität Göttingen

4 Grants and Awards

Graduate Scholarship of the German national research association, 1992-95

CORE research fellowship, Université catholique de Louvain, 1996/97

FSR research grant, "Adaptive modelling of the dependence in multivariate time series", Université catholique de Louvain, 2006/07

ARC research grant, "Econometric modelling of multivariate financial time series", Université catholique de Louvain, 2007-2012 (joint with Prof. Luc Bauwens, Prof. Johan Segers, Prof. Sébastien Van Bellegem and Prof. Rainer von Sachs)

FSR research grant, "Econometric analysis and risk management in energy markets", Université catholique de Louvain, 2011-13 (joint with Prof. Luc Bauwens)

DAAD research grant, 2011/12

5 Teaching

1989/90 – Teaching assistant for computer science

1991/92 – Teaching assistant for statistics and econometrics

1992/93 – Option pricing

1993/94 – Option pricing

1994/95 – Option pricing

1995/96
- Option pricing
- Semi- and non-parametric statistics
- Teaching assistant for undergraduate statistics and econometrics

1997/98
- Applied multivariate statistics
- Statistics of financial markets

1998/99 – Statistics of financial markets

2002/03
- Project workshop in econometrics for students in econometrics
- FEW7358 Financial Econometrics, Masters program in Quantitative Finance

2003/04
- Project workshop in econometrics for students in econometrics
- FEW7358 Financial Econometrics, Masters program in Quantitative Finance

- Financial Econometrics, MBA program, Rotterdam School of Management

2004/05
- Financial Case Studies, Masters program in Quantitative Finance
- FEW7358 Financial Econometrics, Masters program in Quantitative Finance

2005/06
- ECGE1224 Statistique en Economie et Gestion (30h, 210 students)
- INGE1214 Statistique Approfondie (15h, 73 students)
- STAT2412 Modèles Linéaires (22.5h, 46 students)
- STAT3120 Advanced nonparametric statistics (30h, 6 students)
- STAT3310 Statistics seminar (3h, 5 students)

2006/07
- ECGE1224 Statistique en Economie et Gestion (30h, 222 students)
- ECGE1316 Econométrie (20h, 205 students)
- INGE1214 Statistique Approfondie (15h, 97 students)
- STAT2412 Modèles Linéaires (22.5h, 24 students)
- BIRA2101 Biométrie (30h, 23 students)
- STAT3310 Statistics seminar (3h, 7 students)
- Introduction to Statistics of Financial Markets, University of Haifa, June 2007 (16 h, 18 students)

2007/08
- ECGE1224 Statistique en Economie et Gestion (30h, 244 students)
- ECGE1316 Econométrie (20h, 189 students)
- STAT2120 Modèles Linéaires (22.5h, 31 students)
- BIRA2101 Biométrie (30h, 44 students)
- STAT3120 Advanced nonparametric statistics (30h, 3 students)
- STAT3310 Statistics seminar (6h, 4 students)

2008/09
- ECGE1316 Econométrie (30h, 209 students)
- STAT2120 Modèles Linéaires (22.5h, 21 students)
- STAT3120 Advanced nonparametric statistics (30h, 4 students)
- STAT3310 Statistics seminar (6h, 4 students)
- INGE1221 Econométrie (45h, 173 students)

2009/10
- ECGE1316 Econométrie (30h, 244 students)
- STAT2120 Modèles Linéaires (22.5h, 17 students)
- INGE1214 Statistique Approfondie (30h, 167 students)
- INGE1221 Econométrie (30h, 148 students)

2010/11 – ECGE1316 Econométrie (30h, 262 students)
– STAT2110 Analyse des données (22.5h, 56 students).
– STAT2120 Modèles Linéaires (22.5h, 24 students)
– INGE1214 Statistique Approfondie (30h, 171 students)
– INGE1221 Econométrie (30h, 155 students)

2011/12 – ACTU2250 Risk Management in Energy Markets (15h)
– STAT2120 Modèles Linéaires (22.5h)
– INGE1221 Econométrie (30h)

6 Publications

A Books

1 *Nonlinear Time Series Analysis with Applications to Foreign Exchange Rate Volatility*, Physica Verlag, Heidelberg, 1998, 222 pages.

2 *Einführung in die Statistik der Finanzmärkte*, Springer Verlag, 2001 (with J. Franke and W. Härdle), 358 pages, 2nd edition 2003 (428 pages); English translation: *Statistics of Financial Markets – An Introduction* 2004 (424 pages); 2nd edition 2008 (501 pages); 3rd edition 2011 (599 pages).

3 *Volatility Models and Their Applications*, Handbook in Financial Engineering and Econometrics, edited with L. Bauwens and S. Laurent, Wiley, forthcoming 2011.

B Published papers

1 Nonlinear time series analysis, in *XploRe – an Interactive Statistical Computing Environment*, ed. by Härdle, W., Klinke, S. and Turlach, B., Springer Verlag (1995), pp. 287–309 (with R. Chen).

2 A new method of volatility estimation and applications to foreign exchange rate series, in: G. Bol, G. Nakhaeizadeh, and K.-H. Vollmer (ed.), *Finanzmarktanalyse und -prognose mit innovativen quantitativen Verfahren*, Physica Verlag (1996), pp. 71–83 (with P. Bossaerts and W. Härdle).

3 Zinsprognose mit univariater nichtparametrischer Zeitreihenanalyse, in: G. Bol, G. Nakhaeizadeh, and K.-H. Vollmer (ed.), *Finanzmarktanalyse und -prognose mit innovativen quantitativen Verfahren*, Physica Verlag (1996), pp. 329–333 (with W. Härdle).

4 Foreign exchange rates have surprising volatility, in: P.M. Robinson (ed.), *Athens Conference on Applied Probability and Time Series, Vol.2*, Lecture Notes in Statistics 115, Springer Verlag (1996), pp. 55–72 (with P. Bossaerts and W. Härdle).

5 Kernel estimation of financial time series, in: M. Schröder (ed.), *Quantitative Verfahren im Finanzmarktbereich – Methoden und Anwendungen –*, vol. 5 of *ZEW–Wirtschaftsanalysen*, Physica Verlag (1996), pp. 223–239.

6 Estimating high frequency foreign exchange rate volatility with nonparametric ARCH models, *Journal of Statistical Planning and Inference*, 68 (1998), 247–269.

7 Structural analysis of portfolio risk using beta impulse response functions, *Statistica Neerlandica*, 52 (1998), 336-355 (with H. Herwartz).

8 Time varying market price of risk in the CAPM – Approaches, empirical evidence and implications, *Finance* 19 (1998), 93–112 (with H. Herwartz).

9 Linear autoregressive dynamics in financial returns – inference and implications, *Proceedings of the 9th Annual Conference of Doctoral Students*, ed. by J. Safrankova, Charles University Prague, Part I: Mathematics (2000), pp. 1–10 (with H. Herwartz).

10 Discrete time option pricing with flexible volatility estimation, *Finance and Stochastics*, 4 (2000), 189–207 (with W. Härdle).

11 Testing linear autoregressive dynamics under heteroskedasticity, *The Econometrics Journal*, 3 (2000), 177–197 (with H. Herwartz).

12 Option pricing under linear autoregressive dynamics, heteroskedasticity, and conditional leptokurtosis, *Journal of Empirical Finance*, 8 (2001), 1–34 (with H. Herwartz).

13 On forecasting exchange rate volatility, *Medium Econometrische Toepassingen*, 11:2 (2003), 14–16.

14 Fourth moment structure of multivariate GARCH models, *Journal of Financial Econometrics*, 1 (2003), 26–54.

15 Simple approximations for option pricing under mean reversion and stochastic volatility, *Computational Statistics*, 18 (2003), 339–353.

16 Testing linearity in an AR errors-in-variables model with application to stochastic volatility, *Applicationes Mathematicae*, 30 (2003), 389–412 (with D. Feldmann, W. Härdle, M. Hoffmann, O. Lepski and A. Tsybakov).

17 Nonparametric multi-step ahead prediction in time series analysis, *Journal of the Royal Statistical Society*, Series *B*, 66 (2004), 669–686 (with R. Chen and L. Yang).

18 SPARC: A new semiparametric correlation model, *Proceedings of the ISI 2005 congress*, Sydney (with D. van Dijk and P.H. Franses).

19 Durations, volume and the prediction of financial returns in transaction time, *Quantitative Finance*, 5 (2005), 145–152.

20 Ridge regression revisited, *Statistica Neerlandica* 59 (2005), 498–505 (with Paul de Boer).

21 Semiparametric modelling of correlation dynamics, in T. Fomby and C. Hill (eds.), *Advances in Econometrics* 20, Part A (2006), 59–103 (with D.J. van Dijk and P.H. Franses).

22 The Euro-introduction and non-Euro currencies, *Medium Econometrische Toepassingen*, 14 (2006), 18-24 (with D.J. van Dijk and H. Munandar).

23 Volatility impulse response functions for multivariate GARCH models: An exchange rate illustration, *Journal of International Money and Finance* 25, 719-740 (2006) (with H. Herwartz).

24 A Lagrange multiplier test for causality in variance, *Economics Letters* 93 (2006), 137–141 (with H. Herwartz).

25 Discussion of quantile autoregression by Koenker and Xiao, *Journal of the American Statistical Association*, 101 (2006), 998-1001 (with O.B. Linton).

26 Estimation of temporally aggregated multivariate GARCH models, *Journal of Statistical Computation and Simulation*, 77 (2007), 629-650 (with J.V.K. Rombouts).

27 Semiparametric multivariate volatility models, *Econometric Theory* 23 (2007), 251-280 (with J.V.K. Rombouts).

28 Multivariate mixed normal conditional heterskedasticity, *Computational Statistics and Data Analysis* 51 (2007), 3551-3566. (with L. Bauwens and J. Rombouts).

29 Temporal aggregation of multivariate GARCH models, *Journal of Econometrics*, 142 (2008), 467-483.

30 Analytical quasi maximum likelihood inference in multivariate volatility models, *Metrika*, 67 (2008), 219-239 (with H. Herwartz).

31 Testing causality in variance using multivariate GARCH models, *Annales d'Economie et de Statistique*, 89 (2008), 215-214 (with H. Herwartz).

32 Asymptotic theory for a factor GARCH model, *Econometric Theory*, 25 (2009), 336-363 (with A. Preminger).

33 Causality and forecasting of temporally aggregated multivariate GARCH models, *The Econometrics Journal*, 12 (2009), 127-146.

34 A generalized dynamic conditional correlation model: Simulation and application to many assets, *Econometric Reviews* (2009), 28, 612 631 (with Ph. H. Franses).

35 Information spillover, volatility, and the currency markets, *International Econometric Review* 1 (2009), 47-59 (with W. Ben Omrane).

36 Testing for linear vector autoregressive dynamics under multivariate generalized autoregressive heteroskedasticity, *Statistica Neerlandica* 63 (2009), 294-323 (with H. Herwartz).

37 On asymptotic theory of multivariate GARCH models, *Journal of Multivariate Analysis*, 100 (2009), 2044-2054 (with A. Preminger).

38 GARCH modelling, in: *Encyclopedia of Complexity and System Science*, ed. by R.A. Meyers, Springer Verlag, Vol.4 (2009), 4114–4133.

39 Deciding between GARCH and stochastic volatility via strong decision rules, *Journal of Statistical Planning and Inference*, 140 (2010), 790-805 (with A. Preminger).

40 Efficient estimation of a semiparametric dynamic copula model, *Computational Statistics and Data Analysis*, 54 (2010), 2609-2627 (with O. Reznikova).

41 Efficient estimation of a multivariate multiplicative volatility model, *Journal of Econometrics*, 159 (2010), 55-73 (with O. Linton).

42 The Euro-introduction and non-Euro currencies, *Applied Financial Economics*, 21 (2011), 95-116 (with D.J. van Dijk and H. Munandar).

43 Estimating autocorrelations in the presence of deterministic trends, *Journal of Time Series Econometrics*, 3 (2011), 1-23 (with Shin-Huei Wang).

44 Multivariate time series models for asset prices, in: J.-C. Duan, W.K. Härdle, J. Gentle (Eds.), *Handbook of Computational Finance*, Springer Verlag (2011), 89-115, (joint with H. Manner).

45 Locally stationary factor models: Identification and nonparametric estimation, *Econometric Theory*, 27 (2011), 1279-1319 (with G. Motta and R. von Sachs).

46 Dynamic stochastic copula models: Estimation, inference and applications, *Journal of Applied Econometrics*, 27 (2012), 269295 (with H. Manner).

47 On the estimation of dynamic conditional correlation models, *Computational Statistics and Data Analysis*, forthcoming (with O. Reznikova).

48 Econometric analysis of volatile art markets, *Computational Statistics and Data Analysis*, forthcoming (with F. Bocart).

49 Cross-correlating wavelet coefficients with applications to high frequency financial time series, *Journal of Applied Statistics*, forthcoming.

50 Volatility Models, in: L. Bauwens, C.M. Hafner and S. Laurent (Eds.), *Handbook of Volatility Models and Their Applications*, Wiley, forthcoming.

51 Modelling multivariate volatility of electricity futures, *Journal of Applied Econometrics*, forthcoming (with L. Bauwens and D. Pierret).

C **Working papers**

i A closed form estimator of the exponential GARCH model, discussion paper (with O. Linton).

ii Macroeconomic News Surprises and Volatility Spillover in the Foreign Exchange Markets (with W. Ben Omrane).

iii Asymmetries in business cycles: The role of oil production (with B. Daniel, H. Manner and L. Simar).

iv On heterogeneous latent class models with applications to the analysis of rating scores (with A. Bertrand).

v Inference in stochastic frontier analysis with dependent error terms (with R. El Mehdi).

vi On the diffusion limit of dynamic conditional correlation models (with S. Laurent and F. Violante).

vii Volatility of price indices for heterogenous goods (with F. Bocart).

D **Other publications**

1 A king's pawn ending, *New in Chess* Yearbook, 96 (2010), 131-135 (with René Olthof).

7 Invited seminars and visits

01/1995 Institut für Statistik und Ökonometrie, Humboldt–Universität zu Berlin

06/1995 Institut für Statistik und Ökonometrie, Technische Universität Berlin

11/1995 Institut für Statistik und Ökonometrie, Humboldt–Universität zu Berlin

05/1996 Institut für Statistik und Ökonometrie, Georg August–Universität Göttingen

11/1996 CORE, Université catholique de Louvain

11/1996 CREST/ENSAE, Paris

01/1997 Queen Mary & Westfield College, London

09/1998 Institut für Statistik, Universität Kaiserslautern

11/1998 CORE, Université catholique de Louvain

02/1999 ECARES, Université Libre de Bruxelles

05/2000 GREQAM, Marseille, "Option pricing under linear autoregressive dynamics, heteroskedasticity and conditional leptokurtosis"

06/2001 WWZ, University of Basel, "Linear autoregressive dynamics in financial returns – inference and implications"

06/2001 Department of Quantitative Economics, Maastricht University, "Linear autoregressive dynamics in financial returns – inference and implications"

11/2001 CORE/Institut de Statistique, Université catholique de Louvain, "Nonparametric multi-step ahead prediction in time series analysis"

01/2002 WWZ, University of Basel, "Econometric approach to pricing electricity power options"

02/2005 Institut für Statistik und Ökonometrie, Christian Albrechts-Universität zu Kiel, "Semiparametric multivariate volatility models"

05/2005 HEC, Université de Montréal, "Semiparametric multivariate volatility models"

06/2005 Institut für Mathematische Stochastik, Georg August–Universität Göttingen, "Semiparametric multivariate volatility models"

10/2005 ECARES, Université Libre de Bruxelles, "Semiparametric multivariate volatility models"

11/2005 Stockholm School of Economics, “Semiparametric multivariate volatility models”

12/2006 Tinbergen Institute Amsterdam, “Asymptotic theory for a factor GARCH model”

03/2007 Katholieke Universiteit Leuven, “Asymptotic theory for a factor GARCH model”

03/2007 Cass Business School, City University London, “Semiparametric multivariate correlation modelling”

04/2007 Institut für Statistik und Ökonometrie, Christian Albrechts-Universität zu Kiel, “Nonstationary factor models”

06/2007 University of Haifa, “Nonstationary factor models”

10/2007 Cambridge Finance Seminar, Cambridge University, “On asymptotic theory for multivariate GARCH models”

11/2007 Department of Statistics, London School of Economics, “On asymptotic theory for multivariate GARCH models”

12/2007 Stockholm School of Economics

12/2007 Humboldt–Universität zu Berlin, “Efficient estimation of a multivariate multiplicative volatility model”

03/2008 ECARES, Université Libre de Bruxelles, “Efficient estimation of a multivariate multiplicative volatility model”

11/2008 Université de Liège, “Efficient estimation of a dynamic semiparametric copula model”

04/2009 University of Maastricht, “Efficient estimation of a multivariate multiplicative volatility model”

11/2009 European University Institute, Florence

05/2010 Stockholm School of Economics

07/2010 Ecole Nationale des Sciences Appliquées, Oujda (Marocco)

11/2010 Université du Luxembourg, “Macroeconomic News Surprises and Volatility Spillover in the Foreign Exchange Markets”

11/2010 Universität Göttingen, “Macroeconomic News Surprises and Volatility Spillover in the Foreign Exchange Markets”

03/2011 CREATES, University of Aarhus, “Modelling multivariate volatility of electricity futures”

12/2011 WIAS and Humboldt-Universität zu Berlin

01/2012 University of Cologne, “Volatility of price indices for heterogeneous goods”

8 Presentations at conferences

12/1994 European Conference of the Econom(etr)ics Community $(EC)^2$, Berlin

03/1995 Fifth Workshop on Econometrics, *Finanzmarktanalyse und –prognose mit innovativen quantitativen Verfahren*, Universität Karlsruhe, March 1995

07/1995 Econometrics Seminar, FU and HU Berlin, Helenenau

10/1995 Conference of the SFB 373 and Weierstrass Institute of Applied Statistics, "Smoothing and Resampling in Economics", Humboldt–Universität zu Berlin

11/1995 XVI^e Rencontre Franco-Belge de Statisticiens, *Nonlinear Time Series Analysis*, Brussels

03/1996 *Forecasting Financial Markets*, London

09/1997 Meeting of the German Society of Mathematics, Economics and Operations Research (GMÖOR), *Kapitalmarktanalyse, Finanzdienstleistungen und Bankpolitik*, SGZ-Bank, Karlsruhe, April 1996

09/1997 Seminar Berlin–Paris, Schmerwitz

12/1997 Fifth Workshop on Finance and Econometrics, Brussels (discussant of a paper by He and Teräsvirta)

12/1997 *The statistical analysis of large data sets in business economics*, Erasmus University Rotterdam (invited speaker)

04/1998 *High Frequency Data in Finance*, Olsen & Associates, Zürich

05/1998 *Forecasting Financial Markets*, London

08/1998 Econometric Society European Meeting, Berlin

09/1998 Seminar Paris–Berlin, Garchy

12/1998 Symposion on *Microstructure and High Frequency Data*, Paris

08/1999 Econometric Society European Meeting, Santiago de Compostela

09/1999 *Measuring Risk in Complex Stochastic Systems*, Berlin (invited speaker)

02/2000 Advanced volatility modelling techniques for pricing, hedging and trading electricity, Amsterdam

06/2000 9th Annual Conference of Doctoral Students, Charles University Prague (invited speaker)

08/2000 Econometric Society World Congress, Seattle

01/2001 *Financial Econometrics*, Katholieke Universiteit Leuven

07/2001 Tractebel modeling workshop on econometric models, pricing engines and risk management modules, Houston

08/2001 Econometric Society European Meeting, Lausanne

12/2001 *Financial Mathematics and Energy Derivatives*, Oslo (invited speaker)

12/2001 European Conference of the Econom(etr)ics Community $(EC)^2$, Louvain-la-Neuve

05/2002 *Statistical Modelling and Inference for Complex Data Structures*, Louvain-la-Neuve

05/2002 *Modelling Energy Derivatives*, London

07/2002 Econometrics Seminar, FU and HU Berlin, Helenenau

08/2002 Compstat 2002, Berlin (invited speaker)

08/2002 Econometric Society European Meeting, Venice

03/2003 *Price Risk Management*, Frankfurt a.M.

09/2003 *Workshop on Econometric Time Series Analysis - Methods and Applications*, Linz

10/2003 *The Art of Semiparametrics*, Berlin (invited speaker)

01/2004 Econometric Society, North American Winter Meeting, San Diego

08/2004 Econometric Society European Meeting, Madrid

11/2004 *Advances of Econometrics*, Baton Rouge (invited speaker)

04/2005 55th Session of the International Statistical Institute, Sydney (invited speaker)

04/2005 Fourth International Symposium on Business and Industrial Statistics, Cairns

05/2005 *Klausurtagung des SFB649 Berlin*, Motzen

06/2005 JAE conference: Changing structures in international and financial markets, Venice

08/2005 Econometric Society World Congress, London

08/2006 Econometric Society European Meeting, Vienna

09/2006 *Journées Modelisation Aléatoire et Statistique de la Société de Mathématiques Appliquées et Industrielles*, Lille (invited speaker)

10/2006 14th Meeting of the Belgian Statistical Society, Houffalize

08/2007 Econometric Society European Meeting, Budapest

10/2007 15th Meeting of the Belgian Statistical Society, Antwerpen

03/2008 8th German Open Conference on Probability and Statistics, Aachen (invited speaker)

08/2008 Econometric Society European Meeting, Milan

11/2008 Flexible Modelling: Smoothing and Robustness, Leuven

03/2009 Humboldt-Copenhagen conference on Recent Developments in Financial Econometrics, Berlin

06/2009 Conference of the Society for Financial Econometrics (SoFie), Geneva

12/2009 $(EC)^2$ *Real time econometrics*, Aarhus

01/2010 Miniworkshop, *Semiparametric Modelling of Multivariate Economic Time Series With Changing Dynamics*, Oberwolfach

06/2010 Netherlands Econometrics Study Group (NESG) meeting, Leuven

06/2010 Symposium for Computational Finance, National University of Singapore (invited speaker)

10/2010 18th Meeting of the Belgian Statistical Society, Spa

02/2011 Verein für Socialpolitik, Ökonometrischer Ausschuß, Schloß Rauischholzhausen

03/2011 Extreme dependence in financial markets, Erasmus University Rotterdam; discussion of "Dynamic correlation or tail dependence hedging for portfolio selection" by Elkamhi and Stefanova

05/2011 Econometric and statistical modelling of multivariate time series, Louvain-la-Neuve

06/2011 International Symposium on Forecasting, Prague (invited speaker)

09/2011 *Statistische Woche, Deutsche Statistische Gesellschaft*, Leipzig (invited speaker)

06/2012 Financial Time Series Analysis: High-dimensionality, Non-stationarity and the Financial Crisis, National University of Singapore

06/2012 SMU-ESSEC Symposium on Empirical Finance and Financial Econometrics, Singapore Management University (keynote speaker)

06/2012 Recent Developments in Financial Time Series Analysis, University of Salerno (invited speaker)

06/2012 56*th* meeting of the Italian Statistical Society, University of Rome (invited discussant of three papers in the session on Time Series Analysis)

06/2012 5th Annual meeting of the Society for Financial Econometrics, University of Oxford

9 Service to the community

Editorial activities

Associate editor of *Computational Statistics* (since 2004)
Associate editor of *International Econometric Review* (since 2006)
Associate editor of *Studies in Nonlinear Dynamics and Econometrics* (since 2008)
Associate editor of *Banking and Finance Review* (since 2009)
Invited co-editor of a special issue of *Studies in Nonlinear Dynamics and Econometrics* on "Nonlinear analysis of electricity prices", Volume 10, Issue 3, 2006.
Referee for various international journals

Programme committees

Member of the Econometrics and Empirical Economics Programme Committee of the Econometric Society European Meetings: Vienna 2006, Budapest 2007, Milan 2008

Scientific Evaluator for the Academy of Finland and the *Fonds National de la Recherche Scientifique* (FNRS)

10 Personal information

Birth date: November 8, 1967

Birth place: Göttingen, Germany

Citizenship: German

11 Memberships

The Econometric Society, 1998–

Society for Financial Econometrics, 2006–

Verein für Socialpolitik, 2005–

CORE, Université catholique de Louvain, 2002–

Belgian Statistical Society, 2006–

ERCIM working group of computational econometrics and financial time series

Erasmus Research Institute of Management (ERIM), 2002–05

12 Co-organization of conferences

5th Workshop of the IAP network, Louvain-la-Neuve, March 2006

14th Meeting of the Belgian Statistical Society, Houffalize, October 2006

Workshop on Multivariate Time Series Modelling, Louvain-la-Neuve, May 2007

Workshop on the Econometric and Statistical Modelling of Multivariate Time Series, Louvain-la-Neuve, May 2011

13 Other activities

Co-organizer of the Tinbergen Institute seminar, Erasmus University Rotterdam (2003-2005)

Organizer of the statistics seminar of the Institut de statistique, Université catholique de Louvain, 2005-09

Responsible for the Statistics Minor programme of the Institute of statistics, 2006-

Counselor for the econometrics part of the Master program in statistics, 2007-

Academic representative at the *Bureau* of the Institute of statistics, 2006-09

Member of the *Comité de Gestion* of the *Cellule de Support en Méthodologie et Calcul Statistique* (SMCS), Université catholique de Louvain, 2007-09

Secrétaire du Jury of the Master program in statistics, 2007/08

Président du Jury of the Master program in statistics, 2008-

Academic Secretary of the Institut de statistique, 2008-10

President of the Louvain School of Statistics, Biostatistics and Actuarial Sciences (LSBA), 2010-

14 PhD students

Giovanni Motta, Université catholique de Louvain, 02/2009 (joint with R. von Sachs)

Olga Reznikova, Université catholique de Louvain, 09/2010

Rachida El Mehdi, Université catholique de Louvain, 2007–

Diane Pierret (joint with L. Bauwens), Université catholique de Louvain, 2009–

Fabian Bocart, Université catholique de Louvain, 2009–

Member of Ph.D. Committees: Charles Andoh, Universität Kaiserslautern, 2005; Hilmar Boehm, Université catholique de Louvain, 2007; Szymon Borak, Humboldt-Universität zu Berlin, 2008; Andrea Silvestrini, Université catholique de Louvain, 2008; Alfonso Valdesogo, Université catholique de Louvain, 2009; Amy Wong, Erasmus Universiteit Rotterdam, 2009; Alexander Petkovic, Université Libre de Bruxelles, 2009; Francesco Violante, FUNDP, 2010; Hans Manner, Maastricht University, 2010; Tomoaki Nakatani, Stockholm School of Economics, 2010; Julien Hunt, Université catholique de Louvain, 2011; Gordon Gudendorf, Université catholique de Louvain, 2012

Louvain-la-Neuve, June 28, 2012