

Dominik Liebl - Curriculum Vitae

CONTACT INFORMATION

Address: University of Cologne
Department of
Economic & Social Statistics
Dominik Liebl
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50937 Cologne (Germany)



CURRENT POSITION(S)

since 10/2010 **Research Assistant** at the Chair of Prof. Dr. Karl Mosler,
University Cologne
since 03/2009 **Research Assistant** at the Chair of Prof. Dr. Alois Kneip,
University Bonn
since 10/2008 **Doctoral Student** at the Cologne Graduate School in Man-
agement, Economics, and Social Sciences, University Cologne
Supervisors: Prof. Dr. Karl Mosler and Prof. Dr. Alois Kneip

RESEARCH INTERESTS

General: Applied Statistics, Functional Data Analysis
Current: Dependent Functional Data, Deconvolution

PUBLICATIONS

Liebl, D. (2013). Modeling and Forecasting Electricity Spot Prices: A Functional Data Perspective, *Annals of Applied Statistics*, forthcoming
Oualid, B., Liebl, D. (2013). The R-package phtt: Panel Data Analysis with Heterogeneous Time Trends, *Journal of Statistical Software*, accepted (minor revisions)

CURRENT PROJECTS

Principal Component Analysis for Dependent Functional Data on Random Domains, joint work with Alois Kneip
Unsupervised Classification of Functional Data with Repeated Measurements
Monotone Functional Regressions, joint work with Oualid Bada

EDUCATION	04/2010-08/2010	Visiting PhD Student at the Working group STAPH in Toulouse (Université Toulouse III, Paul Sabathier)
	2008-2010	PhD Candidate at the University Cologne, supervisors: Prof. Dr. Karl Mosler and Prof. Dr. Alois Kneip
	2008	Diploma Thesis , <i>The EM Algorithm and its Application in Finite Mixture Models</i> , Supervisor: Prof. Dr. Alois Kneip
	2006-2007	Visiting Student , <i>Charles University Prague</i>
	2002-2008	Diploma (M.Sc. equivalent) in Economics, <i>University Bonn</i> , Special emphasis on: Statistics
	2001	Abitur Johannes Nepomuk Gymnasium, Rohr i. NB.
CONFERENCES & TALKS	Jan. 26, 2013	Dependent Functional Data Workshop, Göttingen (Germany), <i>Principal Component Analysis for Dependent Functional Data on Random Domains</i> , invited talk
	Jun. 28, 2012	7èmes Journées de Statistique Fonctionnelle et Opératoirelle, Montpellier (France), <i>Modeling and Forecasting Electricity Spot Prices: A Functional Data Perspective</i> , invited talk
	Jun. 18, 2012	1st Conference of the International Society for Nonparametric Statistics, Chalkidiki (Greece), <i>Modeling and Forecasting Electricity Spot Prices: A Functional Data Perspective</i> , invited talk
	Jun. 7, 2012	5th International Workshop on Empirical Methods in Energy Economics, Berlin (Germany), <i>Modeling and Forecasting Electricity Spot Prices: A Functional Data Perspective</i> , contributed talk
	Sep. 21, 2011	Statistische Woche, Leipzig (Germany), <i>Estimation of the Dynamic Functional Factor Model: Application to Modeling and Forecasting Electricity Spot Prices</i> , contributed talk
	Mai. 26, 2011	Interdisciplinary workshop on "Econometric and statistical modeling of multivariate time series" in Louvain-la-Neuve (Belgium), <i>The Functional Factor Model: Application to Modeling and Forecasting Electricity Spot Prices</i> , poster
	Nov. 22, 2010	STAPH Working group in Toulouse, <i>Estimation of the Semiparametric Factor Model: Application to Modeling Time Series of Electricity Spot Prices</i> , invited talk
	Sep. 14, 2010	Statistische Woche, Nürnberg (Germany), <i>Modeling Electricity Spot Market Prices</i> , contributed talk
	Mar. 24, 2010	DAGStat 2010, Dortmund (Germany), <i>The Real Price Effect of Wind Power</i> , contributed talk

ACADEMIC & PROFESSIONAL EXPERIENCE	10/2012-today	Teaching assignment , University Cologne
	10/2012-02/2013	Teaching assignment , Kölner Journalistenschule
	10/2010-today	Research & Teaching Assistant , University Cologne, Chair for Economic and Social Statistics, Prof. Dr. K. Mosler
	03/2009-today	Research Assistant , University Bonn, Statistical Department, Prof. Dr. A. Kneip
	10/2008-02/2009	Teaching Assistant , University 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	04/2013-today	Mathematics , Tutorial (Bachelor), Univ. Cologne
	04/2013-today	Classification , Seminar (Master), Univ. Cologne
	04/2013-today	Quant. Methods , Tutorial (Bachelor), Univ. Cologne
	10/2012-02/2013	Statistics A , Tutorial (Bachelor), Kölner Journalistenschule
	10/2012-02/2013	Mathematics , Tutorial (Bachelor), Univ. Cologne
	10/2012-02/2013	Econometrics , Tutorial (Master), Univ. Cologne
	10/2011-02/2012	Time Series , Tutorial (PhD/Master), Univ. Cologne
	04/2011-07/2011	Statistics A , Tutorial (Bachelor), Univ. Cologne
10/2010-02/2011	Time Series , Tutorial (PhD/Master), Univ. Cologne	
10/2008-02/2009	Linear Models , Tutorial (PhD/Master), Univ. Cologne	
REFEREING	Statistical Modeling	
MISCELLANEOUS	Military service	Military sport group (Judo) in Cologne
	Language skills	English fluent; basic Spanish and French
	Programming	R/S-plus, basic knowledge in: Matlab, Java and C++
	Sports	3 times German Judo Champion (2004-2006), 7th in the Military Judo World Championships in Beijing (1997) Introductory Judo course for an integrative adult training group

April 19, 2013, Cologne