Curriculum Vitae

Sven Otto

Contact Information

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Research Interests

Functional Data, Time Series, Econometric Theory, Change-Point Problems

Positions

04/2023 – present	Assistant Professor of Econometrics, University of Cologne
10/2022 – 03/2023	Postdoctoral Researcher, University of Düsseldorf
04/2022 – 09/2022	Stand-in Professor of Statistics, University of Cologne
11/2019 – 03/2022	Postdoctoral Researcher, University of Bonn
07/2014 – 09/2019	Doctoral Researcher, University of Cologne

Education

10/2019	Dr. rer. pol. (Ph.D.) in Economics and Social Sciences, University of Cologne
10/2014	Master of Science in Economics, University of Bonn
08/2012	Bachelor of Science in Economics, University of Bonn
05/2012	Bachelor of Science in Mathematics, University of Bonn

Publications

1. Otto, S. and Breitung, J. (2023). Backward CUSUM for Testing and Monitoring Structural Change with an Application to COVID-19 Pandemic Data. *Econometric Theory*. 39(4), 659-692.

2. Stark, F. and Otto, S. (2022). Testing and Dating Structural Changes in Copula-based Dependence Measures. *Journal of Applied Statistics*. 49(5), 1121–1139.

3. Otto, S. (2021). Unit Root Testing with Slowly Varying Trends. *Journal of Time Series Analysis*. 42(1), 85-106.

Working Papers and Work in Progress

Approximate Factor Models for Functional Time Series (with Nazarii Salish)

Combining Concurrent and Historical Functional Linear Regression (with Alois Kneip and Dominik Liebl)

Factor-augmented Functional Regression with an Application to Electricity Price Curve Forecasting (with Luis Winter)

Presentations

2024	Bernoulli-IMS Word Congress (Bochum), COMPSTAT (Gießen), CMStatistics (London)
2023	German Probability & Statistics Days (Essen), Seminar University of Venice, IAAE Conference (Oslo), COMPSTAT (London), Seminar University Carlos III of Madrid, Seminar Erasmus University Rotterdam, CFE (Berlin)
2022	Stochastik Oberseminar University of Düssseldorf
2021	Statistische Woche (Regensburg, virtual), UC3M Workshop on High-Dimensional Data Analysis (Madrid, virtual), German Probability & Statistics Days (Mannheim, virtual), IAAE Conference (Rotterdam, virtual)
2020	CMStatistics (London, virtual), Economic Forecasting Workshop (Vienna, virtual), VfS Jahrestagung (Cologne, virtual), SNDE Annual Symposium (Zagreb, virtual)
2019	CFE (London), Econometrics Seminar University of Bonn, Doctoral Seminar FU Berlin (Oberbarnim), RMSE Meeting (Vallendar), DAGStat Conference (Munich)
2018	(EC)2 Conference (Rome), Econometrics Seminar University Carlos III of Madrid, RMSE Meeting (Vallendar), Statistische Woche (Linz), VfS Jahrestagung (Freiburg)
2017	IAAE Conference (Sapporo), SNDE Annual Symposium (Paris), SMYE Meeting (Halle), RGS Doctoral Conference (Dortmund)
2015	RMSE Meeting (Cologne)

Event Organization

07/2021	Hausdorff Summer School "High-Dimensional Statistics", Local organizer, Hausdorff Center for Mathematics Bonn

Grants

2024 – 2026	DFG Grant (Sachbeihilfe), Principal investigator, Project No. 511905296, "Modeling functional time series with dynamic factor structures and points of impact"
2020 – 2022	Argelander Starter-Kit Grant, "Dynamic Factor and Regression Models for Functional Time Series and their Application to Econometric Problems"

Awards

07/2021	Excellence in Teaching Award for the lecture: "Time Series Econometrics", Department of Economics, University of Bonn.
05/2012	Tutor Award, Department of Economics, University of Bonn.

Refereeing

Econometric Theory, Economics Letters, Empirical Economics, Journal of Business and Economic Statistics, Journal of Multivariate Analysis, Journal of the Royal Statistical Society Series C (Applied Statistics), SMYE Meeting

Teaching

Lectures at University of Cologne:

- Statistics for Data Analytics, Master (Winter 22–24)
- Empirical Methods, Master (Summer 24)
- Seminar Econometrics and Statistics, Master (Summer 23–24, Winter 23–24)
- Time Series Econometrics, Master/Ph.D (Summer 23)
- Selected Quantitative Methods, Bachelor (Summer 22)

Lectures at University of Bonn:

- Time Series Econometrics, Master/Ph.D. (Winter 20–21)
- Zeitreihenanalyse, Bachelor (Summer 21)
- Seminar Wissenschaftliches Arbeiten, Bachelor (Summer 20)

Exercises and Tutorials:

University of Düsseldorf: Stochastik (Winter 22); University of Cologne: Mathematische Methoden (Summer 22), Statistik A (Summer 16, 18), Statistik B (Winter 14–18, Summer 15), Angewandte Ökonometrie (Winter 15–18, Summer 17–19); University of Bonn: Mathematik für Wirtschaftswissenschaftler A (Winter 10–11), Mathematik für Wirtschaftswissenschaftler B (Winter 12), Algorithmische Mathematik I (Winter 09), Mathe-Vorkurs (Winter 09, Summer 10)

Skills

Coding	R, Python, C, Matlab
Languages	English (fluent), German (native)

Last update: June 2024