Curriculum Vitae

Sven Otto

Contact Information

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Research Interests

Time series econometrics, functional data analysis, factor models, structural break tests

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

Past positions

since 11/2019	Postdoctoral Researcher (Wissenschaftlicher Mitarbeiter), University of Bonn, Institute of Finance and Statistics
07/2014 – 09/2019	Research Assistant (Wissenschaftlicher Mitarbeiter), University of Cologne, Institute of Econometrics and Statistics
04/2014 – 07/2014	Research Internship at Deutsche Bundesbank, Banking and Financial Supervision, Frankfurt
2009 – 2013	Student Assistant (Studentische Hilfskraft), University of Bonn, 10/09, 4/10: Faculty of Law and Economics, 11/09–4/10: Institute for Applied Mathematics, 10/10–2/11, 10/11–2/12: Institute for Social and Economic Sciences, 10/12–1/13: Institute for Macroeconomics and Econometrics

Publications

- Otto, S. (2021). **Unit Root Testing with Slowly Varying Trends**. *Journal of Time Series Analysis*. 42(1), 85-106.
- Stark, F. and Otto, S. **Testing and Dating Structural Changes in Copula-based Dependence Measures**. Forthcoming in: *Journal of Applied Statistics*.

Working Papers

- **Backward CUSUM for Testing and Monitoring Structural Change** (with Jörg Breitung)
- **A Dynamic Functional Factor Model for Yield Curves: Identification, Estimation, and Prediction** (with Nazarii Salish)

Presentations

2020	CFE (London, virtual), Economic Forecasting Workshop (Vienna, virtual), VfS Jahrestagung (Cologne, virtual), SNDE Annual Symposium (Zagreb, virtual)
2019	CFE (London), Doctoral Seminar FU Berlin (Oberbarnim), RMSE Meeting (Vallendar), DAGStat Conference (Munich)
2018	(EC)2 Conference (Rome), Econometrics Seminar Universidad Carlos III de 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)

Academic Activities

07/2021	Local organizer of the Hausdorff School "High-Dimensional Statistics", Hausdorff Center for Mathematics, University of Bonn.
11/2018	Research visit at University Carlos III of Madrid (invited by Nazarii Salish)
Refereeing	Economics Letters, Empirical Economics, SMYE Meeting

Grants

10/2020 – 09/2022	Argelander Starter-Kit Grant (19000 €). Project title: "Dynamic factor and regression models for functional time series and their application to econometric problems"
09/2020	Argelander Grant "Participation in Academic Online Events"
06/2017	IAAE Travel Grant for the Annual Conference in Sapporo, Japan

Teaching

Summer 21	Zeitreihenanalyse (Time Series Analysis), Bachelor
Winter 20/21	Time Series Econometrics, Master/PhD
Summer 20	Seminar Wissenschaftliches Arbeiten (Academic Writing and Research), Bachelor
2014 – 2019	Exercises in Statistik A (Descriptive and Economic Statistics), Bachelor (Summer 16 and 18) Exercises in Statistik B (Probability and Inferential Statistics), Bachelor (Winter 14/15, 15/16, 16/17, 17/18, 18/19, and Summer 15)

	Exercises in Angewandte Ökonometrie (Applied Econometrics), Bachelor (Winter 15/16, 16/17, 17/18, 18/19, and Summer 17, 18, 19)
2009 – 2013	Mathe-Vorkurs für Wirtschaftswissenschaftler (Math Preliminary Course for Economists), Bachelor (Winter 09/10 and Summer 10)
	Tutorials in Algorithmische Mathematik I (Algorithmic Mathematics), Bachelor (Winter 09/10)
	Tutorials in Mathematik für Wirtschaftswissenschaftler A (Mathematics for Economists A), Bachelor (Winter 10/11 and 11/12)
	Tutorials in Mathematik für Wirtschaftswissenschaftler B (Mathematics for Economists B), Bachelor (Winter 12/13)

Miscellaneous

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

Last update: January 2021