CURRICULUM VITAE 简历

Sonntag, 11. Dezember 2011

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Date of birth: Oktober 20, 1953; Darmstadt, Hessen
Family status: married, three children

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AUSBILDUNG - EDUCATION - 教育

1988	Habilitation (statistics, econometrics), Universität Bonn
1982	Dr.rer.nat. (mathematics), Universität Heidelberg
1978	Diploma in mathematics, Universität Karlsruhe
1972	Abitur, Goethe-Gymnasium Gaggenau

BERUFLICHER WERDEGANG -PROFESSIONAL POSITIONS - 专业职位

1992-	Universitätsprofessor, Humboldt-Universität zu Berlin
1990-1992	Professeur Ordinaire, CORE, Université Catholique de Louvain
1989-1990	Visiting Professor, CORE, Université Catholique de Louvain
1988-1989	Privatdozent Universität Bonn
1985-1988	Wissenschaftlicher Mitarbeiter, Universität Bonn
1983-1985	Wissenschaftlicher Mitarbeiter, Universität Frankfurt

1978-1983	Wissenschaftlicher Mitarbeiter, Universität Heidelberg

EDITOR - EDITOR - 编辑

2001-	Handbook of Computational Statistics, Springer Verlag
2000-	Statistik und Ihre Anwendungen (book series), Springer Verlag
2000-	*Advisory Board* Financial Econometrics, Oxford University Press
2004-	*Advisory Board* J. Probability and Statistical Science
1992-2006	Computational Statistics, Physica Verlag
1992-	Statistics and Computing, book series, Springer Verlag

ASSOCIATE EDITOR - ASSOCIATE EDITOR - 副编辑

1999-2003	*Statistics of Stochastic Processes*
1996-2000	*Test*
1993-1999	*Publications de l'Institute de Statistique Université de Paris*
1993-2002	*Econometric Theory*
1991-1995	*International Statistical Review*
1989-1991	*Computational Statistics and Data Analysis*
1988-1993	*Journal of the American Statistical Association*
1987-2011	*Statistics*
1987-1997	*Operations Research, Statistics and Applied Mathematics*
2011-2013	*Statistics and Risk Modelling*
2011-	*Journal of Economics and Business*

EHRUNGEN – HONORS - 荣誉(奖励)

2012	Multa Scripsit Award „Econometric Theory“, Cambdrige University Press
2010 -	Council Member of the International Society for NonParametric Statistics (ISNPS)
2009 -	Advisor: Financial statistics and risk management Master program, Rutgers University
2009 - 2012	Distinguished Visiting professor WISE, Xiamen University, China
2008	Founding Council Member of the Society for Financial Econometrics (SoFiE)
2007	Faculty Research Prize for outstanding research achievements
2006 - 2010	Member National Centre Econometric Research, QUT, Australia
2003 -	“Highly cited Scientist” on the list provided by ISI – Institute or Scientific Information. In 2003-2009 the only “highly cited scientist” at Humboldt-Universität zu Berlin.

2002 - 2013	Advisor: Guanghua School of Management, Beijing University
2001 - 2003	Vice President IASC (Int. Ass. of Statistical Computing)
2000 - 2004	Advisory Board: Ferrell Assett Management, Singapore
1997	Fellow International Statistical Institute
1992	Fellow Institute of Mathematical Statistics

ORGANISATION VON TAGUNGEN - ORGANIZATION OF MEETINGS - 组织会议

2011	Humboldt-Princeton Meeting, Berlin
2010	Chinese Week, Berlin
2010	200 Years Finance and Statistics, Berlin
2010	Weather Derivatives, Berlin
2009	Demographic Risk, Berlin
2009	Humboldt-Princeton Meeting, Princeton
2009	Structure Adapting Methods, Berlin
2009	Financial Statistics and Financial Econometrics, Chengdu, China
2008	ECON BOOT CAMP, Schülerworkshop
2003-2008	Hermann Otto Hirschfeld Lectures
2004-2008	CASE Distinguished Lecture Series
2007	Copulae and their Applications, Berlin
2007	Humboldt-Princeton Meeting, Berlin
2006	Data and Information Visualization, Berlin
2005	Factor Identification in High Dimensional Time Series, Berlin
2003	The Art of Semiparametrics, Berlin
2002	Computational Finance, Berlin
2002	COMPSTAT conference, IASC world meeting, Berlin
2001	Highdimensional Nonlinear Statistical Modeling, Wulkow
2000	Complexity control for strongly dependent systems, Oberwolfach
1999	Measuring Risk in Complex Stochastic Systems, Berlin
1998	Germany's labor market problems, Berlin
1996	Stochastics, Information and Markets, Berlin
1995	Smoothing and Resampling in Economics, Berlin
1993	Computeraided semiparametric modelling, Berlin
1993	Curves, Images, Massive Computation, Oberwolfach
1991	Franco Belgian Meeting of Statisticians, CORE
1990	Discrete Choice Models, CORE
1983	Robust and Nonlinear Time Series Analysis; Heidelberg

DOKTORANDEN - PH.D. STUDENTS - 博士生

Ph. Vieu (1987), Professeur, Universite Paul Sabatier, Toulouse

Contributions a l'estimation fonctionnelle
P. Sarda (1988), Professeur, Universite Mirail, Toulouse
Quelques aspects de l'estimation non-parametrique
J. Rodriguez Poo (1992), Professor, Instituto Cántabro de estadística, Santander
Constrained Nonparametric Regression
A. Desdoigts (1994), Professeur, Universite de Dijon
Changes in the world income distribution: a nonparametric approach to challenge the neoclassical convergence argument
B. Turlach (1994), Lecturer, University of Western Australia, Perth
Computer-aided Additive Modeling
I. Proenca (1995), Professor, Universita technica Lisboa, Lissabon
Testing the link specification in Binary choice Models. A semiparametric approach.
M. Bianchi (1995), Thames River Capital (UK) Limited, London
Time Series Modelling in the Presence of Structural Change.
S. Klinke (1995), Humboldt-Universität zu Berlin, Berlin
Data Structures for Computational Statistics
I. Bertschek (1996), Research director, ZEW Mannheim
Semiparametric Analysis of Innovative Behaviour
Ch. Hafner (1996), Professeur, Université Catholique de Louvain
Nonlinear time series analysis with applications to FX rate volatility
Th. Kötter (1996), SAP Software, Berlin
Entwicklung statistischer Software: Entwurf-Implementation-Netzwerkschnittstellen-Anwendungen
St. Sperlich (1998), Professor, Université de Geneve, Geneve
Additive Modelling and Testing Model Specification
Jun Zheng (2002), Industrial and Commercial Bank of China, Beijing
Wavelet Application in Nonlinear Time Series Modeling and Frequencies Detection of Almost Periodically Correlated Processes
T. Kleinow (2002), Lecturer, Heriot-Watt University, Edinburgh
Testing continuous time models in financial markets
R. Schulz (2003), Lecturer, Robert Gordon University Aberdeen, Aberdeen
Valuation of properties and economic models of real estate markets
J. Tamine (2003), Research Analyst, Societe Generale, Paris
Approche fonctionnelle de la robustesse des estimateurs nonparamétriques par noyau
Hizir Sofyan (2003), Professor, Syiah Kuala University, Aceh, Indonesien
Clustering and fuzzy techniques: theory, implementation and applications
H. Lehmann (2004), SAP Software, Berlin
Client/Server based statistical Computing
D. Mercurio (2004), Die Erste Bank, Wien
Adaptive Estimation for Financial Time Series
M. Fengler (2004), Professor, Universität St. Gallen, St. Gallen
Semiparametric Modelling of Implied Volatility

M. Benko (2006), Deutsche Bank, London
Functional Data Analysis with Applications in Finance
Y. Chen (2007), National University of Singapore, Singapore
Adaptive Risk Management
K. Detlefsen (2007), Commerzbank, London
Equity Derivatives Markets
R. Moro (2008), Lecturer, Brunel University, London
The Application of Support Vector Machines to Default Risk Analysis
S. Borak (2008), Deutsche Bank, London
Dynamic Semiparametric Factor Models
T. Ahmad (2008), Professor, University of Lattakia, Syria
Design and Evaluation of Statistics E-Learning Systems
E. Giacomini (2009), Deutsche Bank, Frankfurt
Time Varying Adaptive Copulae
U. Ziegenhagen (2009), Sal. Oppenheim, Köln
Essays on the use of e-Learning in Statistics
J. Mungo (2009), Humboldt-Universität zu Berlin
Modeling High Dimensional Time Series for Factors Driving Volatility Strings
A. V. Andriyashin (2009), Corecam AG, Zug
Stock Picking via Nonsymmetrically Pruned Binary Decision Trees
D. Colangelo (2009), Universität St. Gallen
Semi-parametric Implied Volatility Surface Models and Forecasts Based on a Regression Tree-boosting Algorithm
B. Lopez Cabrera (2010), Humboldt-Universität zu Berlin
Weather Risk Management: CAT Bonds and Weather Derivatives
R. Song Song (2010), University of Texas, Austin, TX
Confidence Bands in Quantile Regression and Generalized Dynamic Semiparametric Factor Models
R Timofeev (2010), Deutsche Bank, Frankfurt
Statistical Aspects of Stock Picking and Risk-Averse Behaviour
K. Hanewald (2010), University of New South Wales, Sydney
Stochastic Mortality and Demographic Risks
M. Wersing (2011), TU Berlin
Real Estate Valuation and Investment Strategies

BÜCHER, PROCEEDINGSBÄNDE - PROCEEDINGS - 书籍, 书籍出版物 (论文)

Härdle, W. and Simar, L. (2012) Applied Multivariate Statistical Analysis, 3rd ed., *Springer Verlag, Heidelberg, ISBN 978-3-642-17228-1, e-ISBN 978-3-642-17229-8, DOI 10.1007/978-3-642-17229-8 (539 p)*

Cizek, P., Härdle, W. and Weron, R. (2011) Statistical Tools in Finance and Insurance *Springer 2nd edition Verlag, Heidelberg. ISBN 978-3-642-18061-3 (420 p)*

Härdle, W. and Simar, L. (2011) 应用多元统计分析  Chinese translation of Applied Multivariate Statistical Analysis, *Beijing University Press, ISBN: 978-7-301-16772-4/F - 2670 (445 p)*

Franke, J., Härdle, W. and Hafner, Ch. (2011) Statistics of Financial Markets: An Introduction. 3rd. Ed. *Springer Verlag, Heidelberg. ISBN: 978-3-642-16520-7 (599 p)*
http://dx.doi.org/10.1007/978-3-642-16521-4

Duan, J.C., Gentle, J.E. and Härdle, W. (2012) Handbook of Computational Finance. *Springer Verlag, Heidelberg. ISBN 978-3-642-17253-3 (900 p),*
DOI 10.1007/978-3-642-17254-0 1

Borak, S., Härdle, W. and Lopez Cabrera (2010) Statistics of Financial Markets, Exercises and solutions, *ISBN 978-3-642-11133-4, (200 p)*

Jaworski, P., Durante, F., Härdle, W. and Rychlik, T. (eds) (2010) Copula Theory and Its Applications, Proceedings of the Workshop Held in Warsaw, 25-26 September 2009, Lecture Notes in Statistics, *ISBN 978-3-642-12464-8, (327 p)*

Härdle, W., Hautsch, N. and Overbeck, L. (2009) Applied Quantitative Finance, 2nd Ed. *Springer Verlag, Heidelberg. ISBN: 978-3-540-69177-8 (447 p)*

Franke, J., Härdle, W. and Hafner, Ch. (2008) Statistics of Financial Markets: An Introduction. 2nd. Ed. *Springer Verlag, Heidelberg. ISBN: 978-3-540-76269-0 (501 p)*

Chen, C.H., Härdle, W. and Unwin, A. (2008) Handbook of Data Visualization. *Springer Verlag, Heidelberg. ISBN 3-540-33036-4 (936 p)*

Härdle, W. and Simar, L. (2007) Applied Multivariate Statistical Analysis, 2nd ed., *Springer Verlag, Heidelberg, ISBN: 978-3-540-72243-4 (458 p)*

Härdle, W. and Hlavka, Z. (2007) Multivariate Statistics: Exercises and Solutions. *Springer Verlag, Heidelberg. ISBN: 978-0-387-70784-6 (383 p)*

Härdle, W. , Mori, Y. and Vieu, Ph. (2006) Statistical methods in Biostatistics and Related Fields. *Springer Verlag, Heidelberg. ISBN 3-540-32690-1 (420 p)*

Sperlich, St., Härdle, W. and Aydinli, G. (2006) The Art of Semiparametrics *Springer Verlag, Heidelberg. ISBN 3-7908-1700-7 (178 p)*

Cizek, P., Härdle, W. and Weron, R. (2005) Statistical Tools in Finance and Insurance *Springer Verlag, Heidelberg. ISBN 3-540-22189-1 (535 p)*

Gentle, J. Härdle, W. and Mori, Y. (2004) Handbook of Computational Statistics, Concepts and Methods *Springer Verlag, Heidelberg. ISBN 3-540-40464-3 (1078 p)*

Franke, J., Härdle, W. and Hafner, Ch. (2004) Einführung in die Statistik der Finanzmärkte. (2te Auflage) *Springer Verlag, Heidelberg. ISBN 3-540-41722-2, (428 p)*

Härdle, W., Müller, M., Sperlich, St. and Werwatz, A. (2004) Nonparametric and Semiparametric Models *Springer Verlag, Heidelberg. ISBN 3-540-20722-8 (340 p)*

Härdle, W., Hlavka, Z. and Klinke, S. (2003) 統計解析環境XploRe ーアプリケーションガイド Toukei Kaiseki Kankyo XploRe – Apurikeishon gaido. Japanese translation of XploRe – Application Guide, (translated by Tomoyuki Tarumi, Toshinari Kamakura, Yuichi Mori, Yashiro Yamamoto, Junji Nakano and Hiroshi Yadohisa) *Kyoritsu Shuppan Publisher Tokio ISBN 4-320-01745-5.*

Härdle, W., Simar, L. (2003) Applied Multivariate Statistical Analysis. *Springer Verlag, Heidelberg. ISBN 3-540-03079-4 (486 p)*

Härdle, W., Rönz, B. (2002) COMPSTAT 2002 Proceedings. *Physica Verlag, Heidelberg. ISBN 3-7908-1517-9 (648 p)*

Härdle, W., Kleinow, T. and Stahl, G. (2002) Applied Quantitative Finance. *Springer Verlag, Heidelberg. ISBN 3-540-434607 (402 p)*

Härdle, W. and Rönz, B. (2001) MM*Stat - eine interaktive Einführung in die Welt der Statistik. *Springer Verlag, Heidelberg. ISBN 3-540-14893-0 (CD ROM + software)*

Härdle, W., Klinke, S. and Müller, M. (2001) 統計解析環境XploRe ーラーニングガイド Toukei Kaiseki Kankyo XploRe – rahningu gaido. Japanese translation of XploRe – Learning Guide, (translated by Tomoyuki Tarumi, Yuichi Mori, Yashiro Yamamoto, Junji Nakano and Hiroshi Yadohisa) *Kyoritsu Shuppan Publisher Tokio ISBN 4-320-01678-5 C3041.*

Härdle, W., Hlavka, Z. and Klinke, S. (2000) XploRe – the Application Guide. *Springer Verlag, Heidelberg. ISBN 3-540-67545-0 , (525 p)*

Härdle, W., Liang, H and Gao, J. (2000) Partially Linear Models. *Physica Verlag, Heidelberg. ISBN 3-7908-1300-1, 17 figs, 11 tabs , (203 p)*

Franke, J., Härdle, W. and Stahl, G. (eds.) (2000) Measuring Risk in Complex Stochastic Systems. *Lecture Notes in Statistics, Springer Verlag, Heidelberg. ISBN 0-387-98996-X (272 p)*

Härdle, W., Klinke, S. and Müller, M. (1999) XploRe – the statistical computing environment. *CD-ROM, with Handbook* Learning Guide. *Springer Verlag, Heidelberg. ISBN 3-540-14767-5, (520 p)*

Härdle, W., Kerkyiacharian, G., Picard, D. and Tsybakov, A. B. (1998) Wavelets, Approximation and Statistical Applications. *Lecture Notes in Statistics, 129, Springer Verlag, Heidelberg. ISBN 0-387-98453-4, (265 p)*

Härdle, W. and Schimek, M. (eds.) (1996) Statistical Theory and Computational Aspects of Smoothing. *Physica Verlag, Heidelberg. ISBN 3-7908-0930-6, (265 p)*

Mattern, R., Härdle, W. and Kallieris, D. (1995) Biomechanik der Seitenkollision. *Berichte der Bundesanstalt für Straßenwesen (BAST), Heft M43. ISBN 3-89429-621-6, (134 p)*

Härdle, W., Klinke, S. and Turlach, B. (1995) XploRe - an interactive statistical computing environment. *Springer Verlag, New York. ISBN 0-387-94429-X (387 p)*

Härdle, W. and Simar, L. (eds.) (1993) Computer Intensive Methods in Statistics. *Physica Verlag. ISBN 3-7908-0677-3 (176 p)*

Härdle, W. and Manski, C. (eds.) (1993) Nonparametric and Semiparametric Approaches to Discrete Choice Analysis. *Journal of Econometrics, Vol. 58.*

Härdle, W. (1993) Прикладная непараметрическая регрессия Prikladnaja Neparametricheskaya Regressija. *Russian Translation of "Applied Nonparametric Regression", MIR Publishers Moscow. (348 p)*

Härdle, W. (1991) Smoothing Techniques, with Implementation in S. *Springer Verlag, Heidelberg New York. ISBN 3-540-97367-2 (261 p)*

Härdle, W. (1990) Applied Nonparametric Regression. *Econometric Society Monograph Series 19, Cambridge University Press. ISBN 0-521-42950-1 (333 p)*

Györfi, L., Härdle, W., Sarda, P. and Vieu, P. (1989) Nonparametric Curve Estimation from Time Series. *Lecture Notes in Statistics, 60. Springer Verlag, Heidelberg ISBN 3-540-97174-2 (152 p)*

Kallieris, D. Mattern, R. and Härdle, W. (1989) Verhalten des Eurosid beim 90 Grad Seitaufprall im Vergleich zu PMTO sowie US-SID, HYBRID II und APROD. *Forschungsvereinigung Automobiltechnik e.V. (FAT) Frankfurt FAT Schriftenreihe Nr. 79.*

Kallieris, D., Mattern, R. and Härdle, W. (1986) Belastbarkeitsgrenzen und Verletzungsmechanik des angegurteten PKW-Insassen beim Seitaufprall. *Forschungsvereinigung Automobiltechnik e.V. (FAT) Frankfurt FAT Schriftenreihe Nr. 60.*

Franke, J., Härdle, W. and Martin, D. (eds.) (1984) Robust and Nonlinear Time Series Analysis. *Lecture Notes in Statistics, 26. Springer Verlag, Heidelberg ISBN 3-540-96102-X (286 p)*

Mattern, R. and Härdle, W. (1981) Umskalierung von Verletzungsdaten nach AIS 80. Suppl. zur FAT Reihe Nr.15 "Belastbarkeitsgrenzen des angegurteten Fahrzeug-insassen bei der Frontalkollision". *Forschungsvereinigung Automobiltechnik e.V. (FAT) Frankfurt FAT Schriftenreihe Nr. 20.*

PUBLIKATIONEN - PUBLICATIONS - 论文

Guo, M.M. and Härdle, W. (2012) A Confidence Band for Expectile Functions, *Advances in Statistical Analysis, http://www.springerlink.com/content/p8317t3111737qm2/ DOI: 10.1007/s10182-011-0182-1*

Akdeniz Duran, E., Härdle, W. and Osipenko, M. (2012) Difference based Ridge and Liu type Estimators in Semiparametric Regression Models, *Journal of Multivariate Analysis 105 (2012), 164-175 DOI: 10.1016/j.jmva.2011.08.018* .

Härdle, W., Jeong, K. and Song, R. (2012) A consistent nonparametric test for causality in quantile, *Econometric Theory, Vol 28, 3, June 2012, 1-27 doi:10.1017/S0266466611000685*

Härdle, W. and Osipenko, M. (2012) Spatial Risk Premium on Weather Derivatives and Hedging Weather Exposure in Electricity, *Energy Journal, accepted 18.5.2011, doi://10.5547/01956574.33.2*

Golubev, Y., Härdle, W. and Timofeev, R. (2011) Testing Monotonicity of Pricing Kernels, *AStA - Advances in Statistical Analysis, to appear*

Ahmad, T., Härdle, W., Klinke, S. and Al Awadhi, S. (2011). Using R, LaTeX and Wiki for an Arabic e-learning platform, *Computational Statistics, forthcoming.*

Xia, C., Härdle, W. and Zhu, L. (2011) Generalized single index models: the EFM approach, *Ann. Statist. ,39, No. 3, 1658–1688 DOI: 10.1214/10-AOS871*

Härdle, W. and Lopez Cabrera, B. (2011). The Implied Market Price of Weather Risk, *Journal Applied Math. Finance, I First, 1-37, DOI:10.1080/1350486X.2011.591170*

Chen, S., Härdle, W. and Moro, R. (2011) Modelling Default Risk with Support Vector Machines, *Quantitative Finance, 11, 135 - 154, DOI: 10.1080/14697680903410015.*

Chen, Y., Härdle, W. and Pigorsch, U. (2010). Localized Realized Volatility, *Journal of the American Statistical Association, Vol. 105, No. 492, 1376-1393, DOI: 10.1198/jasa.2010.ap09039*

Chen, S., Härdle, W. and Jeong, K. (2010) Forecasting volatility with support vector machine-based GARCH model, *J. Forecasting, 29, 406-433, doi: 10.1002/for.1134*

Detlefsen, K., Härdle, W. and Moro, R. (2010) Empirical Pricing Kernels and Investor Preferences, *Mathematical Methods in Economics and Finance (ISSN 1971-6419), 3,1, 19-48, www.dma.unive.it/mmef*

Ritov, Y. and Härdle, W. (2010) Investors' preference: Estimating and demixing of the weight function in semiparametric models for biased samples, *Statistica Sinica, 20, 2, 771-786 http://www3.stat.sinica.edu.tw/statistica/j20n2/j20n216/j20n216.html*

Zhang, J. L. and Härdle, W. (2010) The Bayesian Additive Classification Tree Applied to Credit Risk Modelling, *Computational Statistics and Data Analysis, 54, 1197 -1205.* *doi:10.1016/j.csda.2009.11.022*

Härdle, W. and Lopez Cabrera, B. (2010) Calibrating CAT bonds for Mexican earthquakes, *J. Risk and Insurance, 77, 625 - 650 DOI: 10.1111/j.1539-6975.2010.01355.x*

Härdle,W. and Okhrin, O. (2010) De Copulis non est disputandum. Copulae: an overview. *AStA - Advances in Statistical Analysis, 94, 1, 1-31, doi: 10.1007/s10182-009-0118-1*

Chen, Y., Härdle, W., and Spokoiny, V. (2010) GHICA - Risk Analysis with GH Distributions and Independent Components, *Journal of Empirical Finance, doi:10.1016/j.jempfin.2009.09.005 , 17, 255–269.*

Härdle,W. and Song, R. (2010) Confidence Bands in Quantile Regression. *Econometric Theory, 26, 1180-1200, doi:10.1017/S0266466609990491*

Giacomoni, E., Härdle,W. and Krätschmer, V. (2009) Dynamic Semiparametric Factor Models in Risk Neutral Density Estimation, *AStA - Advances in Statistical Analysis, 93,4, 387-402, doi: 10.1007/s10182-009-0115-4*

Cizek, P., Härdle, W., and Spokoiny, V. (2009) Statistical Inference for Time inhomogeneous volatility models, *Econometrics Journal, 12,2, 248 - 271, doi 10.1111/j.1368-423X.2009.00292.x*

Tsay, W. J. and Härdle, W. (2009) A Generalized ARFIMA Process with Markov-Switching Fractional Differencing Parameter, *Journal of Statistical Computation and Simulation, 79:5, 731 — 745* DOI: 10.1080/00949650801910239

Benko, M., Härdle, W. and Kneip, A. (2009) Common Functional Principal Components, *Ann. Statist., 37, 1-34, doi:10.1214/07-AOS516*

Borak, S., Fengler, M. and Härdle,W. (2009) Does hedging with implied volatility factors improve the hedging efficiency of barrier options? *The Journal of Risk Model Validation, Vol 3, 1, 73-92.*

Härdle, W. and Hlavka, Z (2009) Dynamics of State Price Densities, *J. Econometrics, 150 (1), p.1-15, doi:10.1016/j.jeconom.2009.01.005*

Park, B., Mammen, E., Härdle,W., and. Borak, S., (2009) Dynamic Semiparametric Factor Models. *Journal of the American Statistical Association, 104, 284-298. DOI 10.1198/jasa.2009.0105*

Giacomini, E., Härdle, W. and Spokoiny, V. (2009) Inhomogeneous Dependency Modelling with Time Varying Copulae, *J. Business and Economic Statistics. 27(2): 224-234. DOI:10.1198/jbes.2009.0016.*

Härdle, W., Lee, Y.J., Schäfer, D. and Yeh, Y.R. (2009) Variable Selection and Oversampling in the Use of Smooth Support Vector Machines for Predicting the Default Risk of Companies. *J. Forecasting, 28,6, 512 - 534, doi: 10.1002/for.1109*

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Härdle, W. and Lopez Cabrera, B. (2008) Methodology for calibration of CAT bonds, *Schmollers Jahrbuch, Journal of Applied Social Science Studies, 1-16.*

Brüggemann, R., Härdle, W., Mungo, J. and Trenkler, C. (2008) VAR modelling for Dynamic Semiparametric Factors of Volatility Strings, *Journal of Financial Econometrics, 2008 6(3):361-381.*

Härdle, W. and Mungo, J. (2008) Long Memory Persistence in the Factor of Implied Volatility Dynamics, *International Research Journal of Finance and Economics, ISSN 1450-2887 Issue 18, EuroJournals Publishing, Inc. 2008*
http://www.eurojournals.com/finance.htm

Detlefsen, K. and Härdle, W. (2008) A Note on the Calibration Design of Implied Volatility Surfaces, *Journal of Data Science, 6, 303-312*

Chen, Y., Härdle, W. and Seok-Oh Jeong (2008) Nonparametric Risk Management with Generalized Hyperbolic Distributions, *Journal of the American Statistical Association., 103, 910 – 923.*

Härdle, W., Kleinow, T., Korostelev, A. Logeay, C. and Platen E. (2008) Semiparametric Diffusion Estimation and Application to a Stock Market Index, *Quantitative Finance, 7, 1-12.*

Benko, M., Fengler, M. Härdle, W. and Kopa, M. (2007) On extracting information implied in options, *Computational Statistics, 22, 543 - 553.*

Härdle, W., Klinke,S. and Ziegenhagen, U. (2007) On the utility of e-learning in statistics, *International Statistical Review, 75, 355 – 364*

Detlefsen, K. and Härdle, W. (2007) Calibration Risk for Exotic Options, *Journal of Derivatives, 14, 4, 47-63. Also printed in "Trading Options: Exotic an Introduction to Types and Pricing", ICFAI University Press, Hyderabad, India.*

Schulz, R., Brenner, St. and Härdle, W., (2007) Realoptionen und Immobilienbewertung: Eine Umsetzungsstudie *Schmalenbachs Zeitschrift für die betriebswirtschaftliche Forschung,* Schmalenbachs Zeitschrift für betriebswirtschaftliche Forschung *(zfbf) 59, 1002-1028.*

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