24th March 2014

CURRICULUM VITAE

Name:	**OSTAP OKHRIN**
Address:	Ladislaus von Bortkiewicz Chair of Statistics C.A.S.E. – Center for Applied Statistics and Economics School of Business and Economics Humboldt-Universität zu Berlin Spandauer Straße 1, Room 405 D-10178 Berlin, Germany
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Email	ostap.okhrin@wiwi.hu-berlin.de

Birth date and place: May 23, 1984; Lviv, Ukraine
Marital status: married to Dr. Iryna Okhrin since Sep. 2007
(daughter Sophie born in Dec. 2011, son Martin born in Jun. 2013)
Citizenship: Ukrainian (with permanent residentship for Germany)

Languages: native Ukrainian, fluent in English, German, Russian, some Polish

PROFESSIONAL POSITIONS – WERDEGANG

Apr. 2014 -	*Associate Professor* (W2) for 5 years at the Ladislaus von Bortkiewicz Chair of Statistics, Humboldt-Universität zu Berlin, Germany
Apr. 2011 - Mar. 2014	Second period of office after positive evaluation as *Assistant Professor* (W1) at the Ladislaus von Bortkiewicz Chair of Statistics, Humboldt-Universität zu Berlin, Germany
Apr. 2008 - Mar. 2011	*Assistant Professor* (W1) at the Ladislaus von Bortkiewicz Chair of Statistics, Humboldt-Universität zu Berlin, Germany
Feb. 2006 - Mar. 2008	*Research Fellow* at the Department of Statistics, European University Viadrina, Frankfurt (Oder), Germany

EDUCATION – AUSBILDUNG

Feb. 2008 Ph.D. in Economics with *summa cum laude*
European University Viadrina, Frankfurt (Oder), Germany
Ph.D. thesis title "*Hierarchical Archimedean Copula: Structure Determination, Properties, Applications*"
Supervisor: Prof. Dr. Wolfgang Schmid

June 2005 M.Sc. in Statistics with *summa cum laude*
Ivan Franko National University of Lviv, Ukraine
Master thesis title "*Asymptotic behavior of the S-stopped branching processes with the countable number of types of particles*"
Supervisor: Prof. Dr. Yaroslav Yeleyko

June 2004 Bachelor in Mathematics
Ivan Franko National University of Lviv, Ukraine
Supervisor: Prof. Dr. Yaroslav Yeleyko

June 2000 Lviv Academic Gymnasium, Ukraine

RESEARCH INTERESTS – FORSCHUNGSGEBIETE

- Quantitative Methods in Economics
- Applied Econometrics
- Multivariate Distributions (Copulae)
- Credit Risk (CDO)
- Modeling of Weather
- Adaptive Methods

TEACHING – LEHRE

Undergraduate level

Statistics I (tutorials (SS 07, 08) and lectures (SS 09, 10, 11, 14), in German/English)

Statistics II (tutorials (WS07/08) and lectures (WS08/09), in German)

Investments (tutorials (SS05), in Ukrainian)

Master level (lectures in English)

Statistics of Financial Markets I (WS10/11)

Statistics of Financial Markets II (SS11, 13)

Multivariate Statistical Analysis I (WS 09/10, 10/11, 12/13)

Multivariate Statistical Analysis II (SS08, 13, 14)

Statistical Programming Languages (SS09)

Financial Econometrics (SS14)

PhD Level (lectures in English)

Statistical Tools in Finance and Insurance (WS 08/09, 09/10 (Socrates Program for lecturers in Wroclaw, Poland), WS11/12, WS 13/14)

Selected Topics of Mathematical Statistics (WS 11/12, 12/13, 13/14)

HONORS AND AWARDS – AUSZEICHNUNGEN

Sep. 2005 – Feb. 2006	Scholarship within the Ph.D. program "*Financial and capital markets in enlarged Europe*", Frankfurt (Oder), Germany
16 March 2004	Third place at the first stage of the All-Ukrainian Olympiad in Programming, Lviv, Ukraine
3-5 May 2003	1st place in the Fifth All-Ukrainian Exhibition-Competition "*Computer and Student*", Lviv, Ukraine
19-21 April 2002	3rd place in the Fourth All-Ukrainian Exhibition-Competition "*Computer and Student*", Lviv, Ukraine
15 May 2000	3rd place at the third stage of the "*All-Ukrainian Exhibition-Competition of the works of the Small Academy of Sciences*", Lviv, Ukraine
May 2000	3rd place at the second stage of the "*All-Ukrainian Exhibition-Competition of the works of the Small Academy of Sciences*", Lviv, Ukraine
May 1999	2rd place at the second stage of the "*All-Ukrainian Exhibition-Competition of the works of the Small Academy of Sciences*", Lviv, Ukraine

PROF. ACTIVITIES – BERUFL. TÄTIGKEITEN

Co-organizer of the

Humboldt-Princeton Conference, Princeton, USA, October 2013

Section on "*Copulae*" in "*Applicable Semiparametrics*", Berlin, Germany, October 2013

Section on "*Statistics in Finance, Insurance and Banking*" in "*DAGStat 2013 - Statistics under one umbrella*", Freiburg, Germany

Copulae in Mathematical and Quantitative Finance, Cracow, Poland, July 2012

Märkische Schweiz Summer School on Statistics in Finance and Insurance, Berlin, Germany, May 2012

Section on "*Finanzstatistik*" in "*Statistische Woche 2011*", Leipzig, Germany

C.A.S.E. Distinguished Lecture Series 2011, Berlin, Germany, January 2011

Workshop on "*Copulae: Theory and Practice*", Berlin, Germany, December 2007

4th All-Ukrainian Scientific Conference for Graduate and Postgraduate "*Theoretical and Applied Aspects of the Analysis of the Financial Systems*", Lviv, Ukraine, May 2005

3rd All-Ukrainian Scientific Conference for Graduate and Postgraduate, Lviv, Ukraine, April 2004

Scientific Committee of the

Copulae in Mathematical and Quantitative Finance, Crakow, Poland, July 2012

Humboldt-Copenhagen Conference, Berlin, Germany, March 2009

Member of the

BDPEMS – Berlin Doctoral Program in Economics & Management Science (`http://www.doctoralprogram.de`)

commission of the *Master of Science in Statistics* (`www.stat.de`)

Deutsche Statistische Gesellschaft, Econometric Society

Head of the sub/projects

- 2013– Project "*Copulae*" in IRTG 1792 "*High Dimensional Non Stationary Time Series*"
- 2011–2012 "*Entwicklung dynamisches Marktmodell*" (F249), financed by Deutsche Telekom (50K Euro)
- 2008– "*Copulae in Finance*" in the *C.A.S.E. – Center for Applied Statistics and Economics*
- 2008– B10: "*Dynamic Copula Models*" in the CRC 649 (150K Euro)

Associate Editor

- 2010– *AStA Advances in Statistical Analysis*
- 2011– *Computational Statistics*
- guest Editor of Special Issue on "Copulae" in *Statistics and Risk Modeling*
- guest Editor together with S. Trück of Special Issue on "Applicable Semiparametrics" in *Computational Statistics*

Referee

- Econometrica, Journal of the American Statistical Association, Journal of Business & Economic Statistics, Journal of Multivariate Analysis, Statistics, Quantitative Finance, Computational Statistics and Data Analysis, Journal of Time Series Analysis, Nonlinear Analysis, AStA Advances in Statistical Analysis, Computational Statistics, The Quarterly Review of Economics and Finance, Metrika, Canadian Journal of Statistics, Agricultural Finance Review, International Review of Economics & Finance, International Journal of Approximate Reasoning, Proceedings of Rijeka School of Economics: Journal of Economics and Business, Dependence Modeling

Other

- Package for `R` on `HAC`: `http://mirrors.softliste.de/cran/web/packages/HAC`
- 2013– Coordinator cooperation HU Berlin- ENSAE Paris, ENSAI Rennes
- 2011– Head of the Local Electorial Board in School of Business and Economics, HU-Berlin

REFEREED PUBLICATIONS – REFERIERTE PUBLIKATIONEN

Estimation procedures for exchangeable Marshall copulas with hydrological application, forthcoming in *Stochastic Environmental Research and Risk Assessment*, DOI: 10.1007/s00477-014-0866-7 (with F. Durante) (IF 1.961).

Conditional Least Squares and Copulae in Claims Reserving for a Single Line of Business, *Insurance: Mathematics and Economics* 56, 2014, pp 28–37, DOI: 10.1016/j.insmatheco.2014.02.007 (with M. Pešta)

Modelling general dependence between commodity forward curves, forthcoming in *Energy Economics*, DOI: 10.1016/j.eneco.2014.02.019 (with M. Zolotko)

Determining the structure and estimation of hierarchical Archimedean copulas, *Journal of Econometrics* 173 (2), 2013, pp 189-204, DOI: 10.1016/j.jeconom.2012.12.001 (with Y. Okhrin and W. Schmid)

Editorial to the special issue on Copulae of Statistics & Risk Modeling, *Statistics and Risk Modeling* (former Statistics and Decisions), 30(4), 2013, pp 281–286, DOI: 10.1524/strm.2013.9014.

Dynamic Structured Copula Models, *Statistics and Risk Modeling* (former Statistics and Decisions), 30(4), 2013, pp 361–388, DOI: 10.1524/strm.2013.2004 (with W. K. Härdle, Y. Okhrin)

Valuation of Collateralized Debt Obligations with Hierarchical Archimedean Copulae, *Journal of Empirical Finance* 24, 2013, pp 42–62, DOI: 10.1016/j.jempfin.2013.08.001 (with W. K. Härdle and B. Choroś-Tomczyk)

Properties of hierarchical Archimedean copulas, *Statistics and Risk Modeling* (former Statistics and Decisions) 30 (1), 2013, pp 21-53, DOI: 10.1524/strm.2012.1071 (with Y. Okhrin and W. Schmid)

Systemic Weather Risk and Crop Insurance: The Case of China, *Journal of Risk and Insurance* 80(2), 2013, pp 351–372, DOI: 10.1111/j.1539-6975.2012.01476.x (with M. Odening and W. Xu)

On the Generating Functional of the special case of S-Stopped Branching Processes, *Visn. L'viv. Univ., Ser. Mekh.-Mat. (Bulletin of the Lviv University)*, Series in Mechanics and Mathematics: 74, 2011, pp. 157-167 (preprint available at http://arxiv.org/abs/1108.1675)

On the Systemic Nature of Weather Risk. *Agricultural Finance Review*: 70(2), 2010, pp. 267-284 (with M. Odening, G. Filler and W. Xu).

De copulis non est disputandum, *AStA - Advances in Statistical Analysis*: 94(1), 2010, pp. 1-31 (with W. K. Härdle)

Asymptotic behavior of the S-stopped branching processes with countable state space, *Visn. L'viv. Univ., Ser. Mekh.-Mat. (Bulletin of the Lviv University), Series in Mechanics and Mathematics: 67*, 2007, pp. 119-129.(with Y. Yeleyko and I. Kyrychynska, preprint available at http://arxiv.org/abs/1108.1513)

OTHER PUBLICATIONS – ANDERE PUBLIKATIONEN

Can expert knowledge compensate for data scarcity in crop insurance pricing?, Selected paper AAEA Annual Meeting 2013, Washington D.C. (with Z. Shen and M. Odening)

Modeling Time-Varying Dependencies between Positive-Valued High-Frequency Time Series, in: P. Jaworski, F. Durante and W.K.Härdle (eds.), *Copulae in Mathematical and Quantitative Finance*, (2013), Springer Verlag. (with A. Ristig and N. Hautsch)

HMM and HAC, *Advances in Intelligent Systems and Computing* Volume 190, 2013, pp 341-348, DOI 10.1007/978-3-642-33042-1_37 (with W. K. Härdle and W. Wang)

CDO Pricing with Copulae, *In Bulletin of the International Statistical Institute, 57th Session Durban Vol. 57. Bulletin of the International Statistical Institute*, 2009, (with B. Choroś and W. K. Härdle)

Fitting high-dimensional Copulae to Data, in: J.-C. Duan, J. E. Gentle, and W. K. Härdle (eds.), *Handbook of Computational Finance*, (2011) Springer Verlag, pp. 469-503.

Modeling Dependencies with Copulae, in: W. K. Härdle, N. Hautsch and L. Overbeck (eds.), *Applied Quantitative Finance*, second ed. (2008), Springer Verlag, pp. 3-36. (with W. K. Härdle and Y. Okhrin)

Portfolio selection based on the internal yield requirement, proceedings of *7th international workshop for young mathematicians: Applied Mathematics*, Cracow, 2005, pp. 131-149 (with I. Yatsyshynets and Y. Yeleyko)

Renewal theory and stock returns, *Applied statistics. Actuarial and Financial Mathematics. #1-2*, pp. 217-218, 2004 (with Y. Yeleyko, in ukrainian)

PAPERS IN PROGRESS – VERÖFFENTLICHUNGEN

Hierarchical Archimedean Copulae: The HAC Package, under accept minor in the *Journal of Statistical Software* from 18.02.2014 (with A. Ristig)

Localising temperature risk, second time revised and resubmitted to *Journal of Econometrics* on 15.12.2013 (with W. K. Härdle, B. López Cabrera, W. Wang)

HMM in dynamic HAC models, second time revised and resubmitted to *Econometric Theory* on 03.03.2014 (with W. K. Härdle, W. Wang)

Goodness-of-fit Test For Specification of Semiparametric Copula Dependence Models, under revision in *Journal of Econometrics* from 15.01.2014 (with Shulin Zhang, Qian M. Zhou and Peter X.-K. Song)

Managing Risk with a Realized Copula Parameter, under revision in *Computational Statistics and Data Analysis* from 23.12.2013 (with M. R. Fengler).

Can expert knowledge compensate for data scarcity in crop insurance pricing?, under revision in *European Review of Agricultural Economics* from 03.03.2014 (with M. Odening and Z. Shen)

CDO Surfaces Dynamics, submitted to the *Journal of Risk and Insurance* on 13.01.2014 (with W. K. Härdle and B. Choroś-Tomczyk)

Efficient Iterative Maximum Likelihood Estimation of High-Parameterized Time Series Models, submitted to the *Journal of Econometrics* on 22.01.2014 (with N. Hautsch and A. Ristig)

Modelling spatiotemporal variability of temperature, submitted to *Computational Statistics* on 14.02.2014 (with X. Cao, M. Odening and M. Ritter)

CONFERENCES – KONFERENZEN

Nov. 2013 Invited talk at "*DyMaMo Konferenz 2013*", organized by Deutsches Telekom AG, Bonn, Germany

Sep. 2013 Statistische Woche 2013, Berlin, Germany

Sep. 2013 Workshop "*Copula modeling: New challenges and techniques*", München, Germany

Apr. 2013 MCTN Conference, Konstanz, Germany

Dec. 2012 Invited talk at the CFE-ERCIM 2012, Oviedo, Spain

Sep. 2012 6th International Conference on Soft Methods in Probability and Statistics, Konstanz, Germany

Sep. 2012 *International Conference dedicated to 120-th anniversary of STEFAN BANACH*, Lviv, Ukraine

Jul. 2012 *Copulae in Mathematical and Quantitative Finance*, Cracow, Poland

May 2012 Märkische Schweiz Summer School on *Statistics in Finance and Insurance*, Bukow, Germany

May 2012 *Methods and Challenges in Financial Risk Measurement 2012*, Kloester Druebeck, Germany

Apr. 2012 Workshop on "*Risk and Dependence in Economics and Finance*"", Bolzano, Italy

Jan. 2012 Energy Finance Workshop, Stolberg (Harz), Germany

Oct. 2011 Workshop on "*Statistical Analysis of Financial Data*", Rijeka, Croatia

Sep. 2011 Statistische Woche 2011, Leipzig, Germany

Aug. 2011 ISI 2011, Dublin, Ireland

Jun. 2011 IME 2011, Trieste, Italy

Jun. 2011 ASMDA 2011, Rome, Italy

May 2011 Invited talk at "4th Workshop on Vine Copula Distributions and Applications", München, Germany

Jan. 2011 Risk Calibration Workshop, Institute of Statistical Science, Academia Sinica, Taipei, Taiwan

Dec. 2010 Invited talk at the CFE-ERCIM 2010, London, UK

Sep. 2010 Statistische Woche 2010, Nuremberg, Germany

Jul. 2010 Symposium on "*High-Dimensional Data in Empirical Finance*", Dortmund, Germany (invited discussant)

Jun. 2010 Symposium on "*Computational Finance*", Singapore (session chair)

Mar. 2010 DAGStat 2010, Dortmund, Germany

Mar. 2010 Workshop on "*High-Dimensional Data Analysis in Economics*", Zagreb, Croatia

Oct. 2009 Perceiving and Measuring Financial Risk: Credit, Energy and Illiquidity, Princeton, USA (session chair)

Oct. 2009 Statistische Woche 2009, Wuppertal, Germany

Sep. 2009 Workshop on "*Copula Theory and its Applications*", Warsaw, Poland

Jul. 2009 The 64th European Meeting of the Econometric Society and the 24th Annual Congress of the European Economic Association, EEA-ESEM 2009, Barcelona, Spain

Jul. 2009 Invited talk at the *International Symposium on Risk Management and Derivatives 2009*, Xiamen, China

Dec. 2008 Invited talk at the 4^{th} *World Conference of the IASC 2008*, Yokohama, Japan

Oct. 2008 International Conference on Price, Liquidity, and Credit Risk, Konstanz, Germany

Sep. 2008 First Summer School on Copulas, Linz, Austria

Mar. 2008 8^{th} German Open Conference on Probability and Statistics, Aachen, Germany (session chair)

Dec. 2007 Workshop on "*Copulae: Theory and Practice*", Berlin, Germany

May 2007 Radon Workshop on Financial and Actuarial Mathematics for Young Researchers, Linz, Austria

Mar. 2007 *Statistik Unter einem Dach*, DAGStat, Bielefeld, Germany

Sep. 2005 7th International Workshop for Young Mathematicians: Applied Mathematics, Cracow, Poland

May 2005 4th All-Ukrainian Scientific Conference for Graduate and Postgraduate "*Theoretical and Applied Aspects of the Analysis of the Financial Systems*", Lviv, Ukraine

Apr. 2004 Economics in the Postcommunist Countries under Globalization, Lviv, Ukraine

Apr. 2004 3rd All-Ukrainian Scientific Conference for Graduate and Postgraduate, Lviv, Ukraine

Apr. 2004 7th All-Ukrainian Students Scientific Conference in Programming and Applied Mathematics, Lviv, Ukraine

Mar. 2004 Problems and Perspectives of the Ukrainian's Finance-Credit System, Lviv, Ukraine

RESEARCH VISITS – FORSCHUNGSAUFENTHALTE

10–17.03.2013 Department of Mathematics, Instituto Superior Técnico Lisbon, hosted by M. C. Morais, Lisbon, Portugal

3–10.03.2013 Economics Department, Universidad Carlos III de Madrid, hosted by A. Taamouti, Madrid, Spain

29.09–05.10.2012 Faculty of Economics at the University of Rijeka, hosted by S. Zikovic, Rijeka, Croatia

15–25.05.2012 Stevanovitch Center for Financial Mathematics at the University of Chicago, hosted by P. Mykland, Chicago, USA

7–22.04.2012 Chair of Statistics, Universität Augsburg, hosted by Yarema Okhrin, Augsburg, Germany

1–31.03.2012 Faculty of Biostatistics, University of Michigan, hosted by Peter X. Song, Ann Arbor, USA

21.02–22.03.2011 ORFE, Princeton University, hosted by J. Fan, Princeton, USA

10–21.01.2011 Academia Sinica, hosted by C.-D. Fuh, Taipei, Taiwan

SEMINARS – SEMINARE

Mar. 2012 Statistics Seminar in the IOMS/Statistics Group, NYU Stern School of Business, organized by Rohit Deo, New York, USA

Feb. 2011 Brown Bag Seminar at the University of Michigan, Organized by P. X. Song, Ann Arbor, USA

Feb. 2011 Financial Mathematics Seminar at The Stevanovitch Center for Financial Mathematics at the University of Chicago, Organized by P. Mykland, Chicago, USA

Feb. 2011 Research in Econometrics Seminar at Harvard University, Organized by R. Ibragimov, G. Chamberlain, Cambridge, USA

Jan. 2011 Seminar at the Sun Yat-Sen University, Organized by M.-H. Guo, Kaohsiung, Taiwan

Jan. 2011 2011 NCTS & CMMSC Seminar at the Hsinchu Unversity, Organized by H. HS Lu, Hsinchu, Taiwan

Nov. 2010 Seminar at the University Bielefeld, Organized by G. Kauermann, Bielefeld, Germany

Jun. 2010 Seminar at the National University of Kaohsiung, organized by R.-B. Chen, Kaohsiung, Taiwan

Jun. 2010 Seminar at the Renmin University of China, organized by M. Tian, Beijing, China

May 2010 "*Mathematical Koloquium*" at Carl von Ossietzky University of Oldenburg organized by T. Kneib, A. May, D. Pfeifer, Oldenburg, Germany

Mar. 2010 "*Quantitative Methods Seminar*" at Universität St.Gallen organized by M. Fengler, St. Gallen, Switzerland

Jul. 2009 Seminar at Hong Kong University of Science and Technology organized by Y.-K. Kwok, Hong Kong, China

Feb. 2009 "*Statistisch/ökonometrisches Seminar*" at Christian-Albrechts-Universität zu Kiel organized by H. Herwartz, R. Liesenfeld and V. Golosnoy, Kiel, Germany

Dec. 2008 "*Quantitativ Ökonomisches Colloquium*" at Freie Universität Berlin organized by U. Rendtel, Berlin, Germany

Jul. 2008 Seminar "*Finanz- und Versicherungsmathematik*" of the LMU and TU organized by C. Czado, C. Klüppelberg and R. Zagst, Munich, Germany

May 2007 WIAS Research Seminar "*Mathematical Statistics*" organized by W. K. Härdle and V. Spokoiny, Berlin, Germany

PRESS ABOUT ME – PRESSE ÜBER MICH

Jun. 2010 *"100 Studenten von denen wir noch hören werden"*, **die ZEIT Campus**, Nr. 3 Mai/Juni 2010

Apr. 2009 *Zahlen, bitte! Wie ein 24-jähriger Mathematiker aus der Ukraine der jüngste Professor Deutschlands wurde*, **HANDELSBLATT, Karriere**, 30. April 2009, Nr. 83, http://www.handelsblatt.com/karriere/ostap-okhrin-einstein-junior;2259606

Jan. 2009 *"Professor werden"*, **Deutsche Welle**, 24.01.2009, 23:30, http://www.dw-world.de/dw/article/0,,3867553,00.html

Dez. 2008 *"Deutschland jüngster Professor liebt die Mathematik"*, **SPIEGEL Online**, 08.12.2008, http://www.spiegel.de/unispiegel/jobundberuf/0,1518,594755,00.html

Aug. 2008 "*Wir sind Deutschlands jüngste Superhirne*", **das BILD**, Dienstag, 19. August 2008, 194/34, http://www.bild.de/BILD/news/vermischtes/2008/08/19/jung-professoren/deutschlands-juengste-superhirne.html

Okt. 2008 *Die Welt da draußen: "Ausreißer in der Statistik"*, **die ZEIT Campus**, Nr. 5 September/Oktober 2008, http://www.zeit.de/campus/2008/05/juengster-prof-deutschland

Jul. 2008 "*Who is Who an der Humboldt Universität?*", **Humboldt-Zeitung**, Ausgabe 9-2007/2008, http://www.hu-berlin.de/pr/publikationen/humboldt/200807/aktuell/okhrin