Supervised Theses

PhD Theses

Author	Title	First/Second Supervisor	Date
Alexander Ristig	High-Dimensional Time Series	Ostap Okhrin/	
Stephan Stahl-schmidt	Towards Causal Reasoning: Notes on Dimension Reduction, Graphical Models and Treatment Effects	Wolfgang Härdle/ Ostap Okhrin	12.12.2014
Zhiwei Shen	Challenges of Index-based Insurance in Agriculture	Marting Odening/ Ostap Okhrin/ Oliver Mußhoff	05.09.2014
Barbara Chorós-Tomczyk	Copula Dynamics in Collateralized Debt Obligations	Wolfgang Härdle/ Ostap Okhrin/ Ludger Overbeck	14.08.2013
Elena Silyakova	Modelling Implied Correlation Dynamics	Wolfgang Härdle/ Ostap Okhrin	29.04.2013
Roman Timofeev	Statistical Aspects of Stock Pricing and Risk Averse Behavior	Wolfgang Härdle/ Ostap Okhrin	27.08.2010
Uwe Ziegenhagen	Essays on the use of e-Learning in statistics and the implementation of statistical software	Wolfgang Härdle/ Ostap Okhrin	20.03.2009

Master Theses

2014

Author	Title	First/Second Supervisor	Date
Johannes Moser	Value at Risk and Expected Shortfall: Robustness Analysis and Performance Evaluation of Selected Estimation Methods	Axel Werwatz/ Ostap Okhrin	09.12.2014
Jonas Göhler	Unit Root Testing under conditional heteroscedasticity	Bernd Droge/ Ostap Okhrin	21.11.2014
Félix Revert	A machine learning solution to a marketing problem: the recommender system	Ostap Okhrin/ Weining Wang	26.09.2014
Dmitry Ilin	Forecasting Financial Volatility: Comparison of HAR-based Models	Bernd Droge/ Ostap Okhrin	13.09.2014
Philipp Gschöpf	Measuring Risk with expectile based expected shortfall estimates	Wolfgang Härdle/ Ostap Okhrin	22.07.2014
Yafei Xu	CDO, HAME Copulas and an R Package CDO	Ostap Okhrin/ Wolfgang Härdle	31.03.2014

Fang Duan	High Dimensional Portfolio Allocation based on High Frequency Data	Nikolaus Hautsch/ Ostap Okhrin	18.03.2014

2013

Author	**Title**	**First/Second Supervisor**	**Date**
Tatjana Tissen-Diabaté	Realized Copulae in Moderate Dimensions	Ostap Okhrin/ Wolfgang Härdle	09.12.2013
Burak Feller	Empirical Analysis of Credit Scoring Validation Methods	Marlene Müller/ Ostap Okhrin	29.11.2013
Natalia Sirotko-Sibirskaya	Value-at-Risk Estimation for a High-Dimensional Portfolio	Wolfgang Härdle/ Ostap Okhrin	14.11.2013
Andreas Golle	The LIBOR Market Model	Wolfgang Härdle/ Ostap Okhrin	01.03.2013
Vinh Hanh Lieu	Applying Factor Analysis and Item Response Models to Undergraduate Statistics Exams	Wolfgang Härdle/ Ostap Okhrin	13.02.2013

2012

Author	**Title**	**First/Second Supervisor**	**Date**
Anastasija Tetereva	Flexible Spatial Models on the Example of Temperature in China	Ostap Okhrin/ Wolfgang Härdle	12.11.2012
Irina Pimenova	Semi-parametric Estimation of Elliptical Distribution in Case of High Dimensionality	Wolfgang Härdle/ Ostap Okhrin	06.11.2012
Alexander Ristig	Modelling of Vector MEM with Hierarchical Archimedean Copula	Ostap Okhrin/ Nikolaus Hautsch	03.02.2012
Franziska Schulz	Volatility linkages between German biofuel prices and agricultural commodity prices	Brenda López Cabrera/ Ostap Okhrin	29.10.2012
Ivan Vasylchenko	Estimation of quarticity based on high frequency data	Ostap Okhrin/ Wolfgang Härdle	21.06.2012
Ioana Balcau	Nonparametric Estimate for Conditional Quantiles of Time Series - An application for VaR	Wolfgang Härdle/ Ostap Okhrin	12.06.2012
Mikhail Zolotko	Modelling Interdependence in a Pair of Heating Oil and Natural Gas Futures Curves	Ostap Okhrin/ Brenda López Cabrera	29.05.2012

Xiaofeng Cao	Water Level Modeling around German Bight	Ostap Okhrin/ Brenda López Cabrera	15.02.2012
Polina Marchenko	Elicitating the Willingness to Pay for Mobile Virtual Goods	Ostap Okhrin/ Brenda López Cabrera	26.01.2012

2011

Author	Title	First/Second Supervisor	Date
Martin Schelisch	Jumps in High Frequency Data	Ostap Okhrin/ Brenda López Cabrera	20.06.2011
Ye Hua	Macroeconomic Forecasting using Large Vector Auto Regressive Model	Wolfgang Härdle/ Ostap Okhrin	14.07.2011
Stephan Stahlschmidt	Graphical Modelling and Statistical Learning for Sex-related Homicides	Wolfgang Härdle/ Ostap Okhrin	26.09.2011

2010

Author	Title	First/Second Supervisor	Date
Philipp Weindich	Die betriebliche Altersversorgung in Deutschland	Wolfgang Härdle/ Ostap Okhrin	05.10.2010
Anna Pinosa	Statistical Analysis of Mistakes in Statistics Examinations	Wolfgang Härdle/ Ostap Okhrin	20.09.2010
Mengmeng Guo	Adaptive Interest Rate Modelling	Wolfgang Härdle/ Ostap Okhrin	01.06.2010
Weining Wang	Uniform Confidence Band for Pricing Kernels	Wolfgang Härdle/ Ostap Okhrin	19.01.2010
Ceren Önder	Bankruptcy Prediction with Support Vector Machines: An Application for German Companies	Wolfgang Härdle/ Ostap Okhrin	24.12.2010

2009

Author	Title	First/Second Supervisor	Date
Vladimir Georgescu	Measuring Risk with Extreme Value Theory	Wolfgang Härdle/ Ostap Okhrin	27.05.2009
Yue Jiao	Statistical Analysis of Asian Weather Derivatives	Wolfgang Härdle/ Ostap Okhrin	15.09.2009

Maria Osipenko	Pricing Temperature Derivatives for Munich	Wolfgang Härdle/ Ostap Okhrin	17.09.2009
Brenda López Cabrera	Pricing of Asian Temperature Risk	Wolfgang Härdle/ Ostap Okhrin	05.10.2009
Yanfeng Chen	Joint Dynamics of Implied Volatility of Liquid DAX Components	Wolfgang Härdle/ Ostap Okhrin	02.09.2009
Sebe-Vodislav Razvan-Alexandru	Estimating Probabilities of Default using Support Vector Machines	Wolfgang Härdle/ Ostap Okhrin	13.08.2009
Damien Aellen	Hedging Strategies in Option Pricing	Ostap Okhrin/ Michael Rockinger	30.06.2009
Li Sun	Models for Interest Rates and Interest Rate Derivatives	Wolfgang Härdle/ Ostap Okhrin	13.05.2009
Lasse Groth	Models for Interest Rates and Interest Rate Derivatives	Wolfgang Härdle/ Ostap Okhrin	13.05.2009
Alexandru Isar	Exchange Rate Dependence using Copulae	Wolfgang Härdle/ Ostap Okhrin	16.02.2009
Elena Silyakova	Variance Swaps	Wolfgang Härdle/ Ostap Okhrin	26.01.2009

2008

Author	**Title**	**First/Second Supervisor**	**Date**
Song Song	The Stochastic Fluctuations of the Quantile Regression Curve	Wolfgang Härdle/ Ostap Okhrin	01.09.2008
Andrija Mihoci	Statistical Analysis and Modeling of German and British Stock Return Processes from 1998 to 2007	Wolfgang Härdle/ Ostap Okhrin	05.08.2008
Ji Cao	Implied Volatility Surface Modeling for KOSPI 200	Wolfgang Härdle/ Ostap Okhrin	13.04.2008

Bachelor Theses

2014

Author	**Title**	**First/Second Supervisor**	**Date**
Mateo Pahde Gonzales	The momentum effect and the role of over and under reaction in Mexico's stock exchange market	Bernd Droge/ Ostap Okhrin	22.09.2014

Patrick Schirmer	A statistical analysis of the opinions on fiscal politics, revenue and social security	Ostap Okhrin/ Wolfgang Härdle	10.09.2014
Eric Hidalgo Erbert	Stock Pricing and expected market returns: A contemporary econometric analysis of the Fama-French Three-Factor Model	Bernd Droge/ Ostap Okhrin	30.07.2014
Karolina Stańczak	Regressionsanalyse des Berliner Immobilienmarktes	Wolfgang Härdle/ Ostap Okhrin	19.07.2014
Ivan Mitkov	Klassifikation der Rentenversicherten anhand der Verläufe von Entgeltungspunkten	Wolfgang Härdle/ Ostap Okhrin	24.03.2014
Rafael Stein	Der Prognosegehalt des Sentix-Stimmungsindikators 'Strategischer Bias' am Aktienmarkt	Bernd Droge/ Ostap Okhrin	09.01.2014

2013

Author	**Title**	**First/Second Supervisor**	**Date**
Helmar Eissler	Time series momentum effects in German government bond markets	Bernd Droge/ Ostap Okhrin	27.12.2013
Xue Liu	Inhaltliche Analyse der Wichtigkeit der Lehrveranstaltungen Statistik I&II an der Humboldt-Universität zu Berlin	Wolfgang Härdle/ Ostap Okhrin	21.10.2013
Wiktor Olszowsky	Time Series Forecasting of the Development of the Insurance Industry in Poland	Wolfgang Härdle/ Ostap Okhrin	17.06.2013

2012

Author	**Title**	**First/Second Supervisor**	**Date**
Iryna Karpenka	Anwendung der Methoden und Modelle der Zeitreihenanalyse auf Spot- und Kraftstoffpreise	Wolfgang Härdle/ Ostap Okhrin	08.01.2012

2010

Author	**Title**	**First/Second Supervisor**	**Date**

Sarah Asmah	Statistical Matching, Multiple Imputation und Datenfusion am Beispiel von Daten zu Religiosität und Gesundheit	Wolfgang Härdle/Ostap Okhrin	09.11.2010

2009

Author	**Title**	**First/Second Supervisor**	**Date**
Christian Westermeier	Anwendung probabilistischer- testtheoretischer Modelle auf Statistikklausuren des Grundstudiums	Wolfgang Härdle/ Ostap Okhrin	10.12.2009