DR. IRYNA OKHRIN

Curriculum Vitae

Address:	Chair of Statistics and Econometrics esp. in Transportation Institute of Economics and Transport School of Transportation Dresden University of Technology Würzburger-Str. 35, Room 124, D-01187 Dresden, German
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Email:	iryna.okhrin@tu-dresden.de

Personal Information	born: 09.03.1983, Lviv, Ukraine marital status: married to Prof. Dr. Ostap Okhrin, two children (family planning is completed) citizenship: German
Languages	native Ukrainian, fluent in English, German and Russian

Academic Positions - Werdegang

since Mar. 2015	Research Fellow at Chair of Statistics and Econometrics esp. Transportation Institute of Economics and Transport School of Transportation Dresden University of Technology
Oct. 2008 – Feb. 2015	Research Fellow at the Department of Statistics European University Viadrina, Frankfurt (Oder), Germany
Oct. 2005 - Sep. 2008	Ph.D. program *"Financial and capital markets in enlarged Europe"* European University Viadrina, Frankfurt (Oder), Germany

Education - Ausbildung

Jun. 2010	Ph.D. in Economics European University Viadrina, Frankfurt (Oder), Germany Title: *"Different approaches for monitoring financial risk measures"* Supervisor: Prof. Dr. Wolfgang Schmid
Jun. 2005	M.Sc. in Statistics with honors Faculty of Mechanics and Mathematics Ivan Franko National University of Lviv, Ukraine

	Supervisor: Prof. Dr. Yaroslav Yeleyko
Jun. 2004	Bachelor in Mathematics Faculty of Mechanics and Mathematics Ivan Franko National University of Lviv, Ukraine Supervisor: Prof. Dr. Yaroslav Yeleyko
Jun. 2000	Abitur Lviv Physics and Mathematics Lyceum, Ukraine

Research Interests - Forschungsgebiete

Applied Econometrics
Quantitative Methods in Economics and Finance
Statistical Process Control
Optimal Portfolio
High-Frequency Data Analysis
Weather Data Modeling
Dimension Reduction Technic (LASSO)
Textmining

Teaching - Lehre

Undergraduate level:

Statistics I (in German)
Statistics II (in German)
Investments (in Ukrainian)

Master level:

Theoretical Multivariate Statistics (in German and in English)
Applied Multivariate Statistics (in German)
Environmetrics (in English)
Econometrics of Financial Markets (in English)
Computer Assisted Data Analysis (in German)
Seminar Statistical Methods in Finance (in English)
Seminar Financial Risk Management (in English)

Refereed Publications - Referierte Publikationen

Garthoff R., Okhrin I. and Schmid W.
Control Charts for Multivariate Nonlinear Time Series,
REVSTAT - Statistical Journal, 13, pp. 131-144, 2015

Garthoff R., Okhrin I. and Schmid W.
Statistical surveillance of the mean vector and the covariance matrix of nonlinear time series,
AStA – Advances in Statistical Analysis, 98, pp. 225-255, 2014

Golosnoy V., Okhrin I. and Schmid W.
Statistical Surveillance for Volatility Forecasting Models,
Journal of Financial Econometrics, 10, pp. 513-543, 2012

Golosnoy V., Okhrin I. and Schmid W.
New Characteristics for Portfolio Surveillance,
Statistics: A Journal of Theoretical and Applied Statistics, 44, 303-321, 2010

Golosnoy V., Okhrin I., Ragulin S. and Schmid W.
On the Application of SPC in Finance,
Frontiers in Statistical Quality Control 9, 119-130, 2010

Golosnoy V., Okhrin I. and Schmid W.
Sequential Monitoring of Optimal Portfolio Weights, in M. Frisén (ed.),
Financial Surveillance, Wiley, 2007

Yatsyshynets I. and Yeleyko Y.
Criterion of Shortest Distance Between Informative Cubes in Multicriterion Multi-aimed Models,
Applied Statistics. Actuarial and Financial Mathematics, #1-2, 2004
(in ukrainian)

Proceedings

Golosnoy, V., Okhrin, I., Schmid, W.
Monitoring Validity of Daily Volatility Model,
Proceedings of **ISI World Statistics Congress**, 58th Session in Dublin 2011

Golosnoy, V., Okhrin, I., Schmid, W.
Modeling and Forecasting Realized Volatility via State-Space Representation,
Proceedings of **9th Workshop on Stochastic Models and Their Applications**, RWTH Aachen, pp. 32-33, 2009

Golosnoy, V., Okhrin, I., Schmid, W.
Surveillance of the Minimum Variance Portfolio Composition,
Bulletin of the **International Statistical Institute (ISI)**, 56th Session in Lisbon 2007, pp. 2029-2032, 2007

Okhrin O., Yatsyshynets I. and Yeleyko Y.
Portfolio selection based on the internal yield requirement,
Proceedings of **7-th international workshop for young mathematicians: Applied Mathematics**, Cracow, Polen, p.131-149, 2005

Okhrin O. and Yatsyshynets I.
Model of effectiveness of interbank operations,
Proceedings of **Economics of the postcommunist countries under the globalization**, Lviv, p.349-350, 2004
(in ukrainian)

Papers in Progress - aktuelle Projekte

On LASSO-GARCH Approach (with O. Okhrin and S. Žiković)

Sentiment Analysis for Movies Characteristics.

Professional Activities - Berufliche Tätigkeiten

Co-organizer of the Workshop on *Applied Statistics*, Dresden, March, 2016

Membership in German Statistical Society, Econometric Society.

Scholarship within the Ph.D. program *Financial and capital markets in enlarged Europe* from October, 2005 till September, 2008.

Co-organizer of the 3th All-Ukrainian Scientific Conference for Graduate and Post-graduate *Theoretical and Applied Aspects of the Analysis of the Financial Systems*, Lviv, Ukraine, April, 2004.

Conferences - Tagungen

May 2018	CENTRAL Workshop: *Machine Learning in Economics*, Berlin, Germany
Dec. 2016	CMS-ERCIM, Sevilla, Italy
Sep. 2016	German Statistical Week in Augsburg, Germany
Mar. 2016	Workshop on *Applied Statistics*, Dresden, Germany
Dec. 2015	CMS-ERCIM, London, UK
Oct. 2015	Viadrina Days on *Empirical Economics*, Frankfurt (Oder), Germany
Sep. 2013	German Statistical Week in Berlin, Germany
Sep. 2011	German Statistical Week in Leipzig, Germany
Aug. 2011	ISI 2011, Dublin, Ireland
Jun. 2011	*Third International Workshop in Sequential Methodologies 2011*, Stanford University, USA
Mar. 2011	10th Workshop on *Stochastic Models and their Applications*, Wismar, Germany
Oct. 2010	SoFiE-CREATES Conference on *Measuring and Predicting Risk from Financial High-Frequency Data*, Aarhus, Denmark
Jun. 2010	RMI Symposium on *Computational Finance*, Singapore
Mar. 2010	DAGStat 2010, Dortmund, Germany
Oct. 2009	German Statistical Week in Wuppertal, Germany
Jun. 2009	15. Nachwuchsworkshop of DStatG, Merseburg, Germany

Mar. 2009 Workshop on *Stochastic Models and Their Applications*, Herzogenrath, German

Sep. 2007 German Statistical Week in Kiel, German

Nov. 2006 Workshop on *Financial Surveillance*, Göteborg, Sweden

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

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

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

Apr. 2004 3rd All-Ukrainian Scientific Conference for Graduate and Postgraduate on *Theoretical and Applied Aspects of the Analysis of the Financial Systems*, Lviv, Ukraine

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

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

Invited Talks at Seminars - Seminare

Mar. 2013 *Instituto Superior Tecnico Lisbon*, organized by Manuel Cabral Morais, Lisbon, Portugal

Mar. 2011 *Stevanovitch Center for Financial Mathematics at the University of Chicago*, organized by Per Mykland, Chicago, USA

Nov. 2010 *University of Mannheim*, organized by Uta Pigorsch, Mannheim, Germany

Jun. 2010 *National University of Kaohsiung*, organized by Ray-Bing Chen, Kaohsiung, Taiwan

Jun. 2010 *Hong Kong University of Science and Technology*, organized by Yue-Kuen Kwok, Hong Kong

Jun. 2010 *Renmin University of China*, organized by Maozai Tian, Beijing, China