

19th August 2016

CURRICULUM VITAE

Name: **OSTAP OKHRIN**
 Address: Chair of Statistics and Econometrics esp.
 Transportation
 Institute of Economics and Transport
 School of Transportation
 Dresden University of Technology
 Würzburger-Str. 35, Room 125,
 D-01187 Dresden, Germany

and

affiliated researched at
 CRC 649 "Ökonomisches Risiko"
 Humboldt-Universität zu Berlin
 Unter den Linden 6
 D-10118 Berlin, Germany

FON +49 351 463 36802
 FAX +49 351 463 36809

Email ostap.okhrin@tu-dresden.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



Photo: Axel Stephan, Hochschulverband

PROFESSIONAL POSITIONS – WERDEGANG

- Mar. 2015 – *Professor (W3) of*
 Statistics and Econometrics esp. Transportation,
 Department of Transportation,
 Dresden University of Technology, Germany
- Apr. 2014 – Feb. 2015 *Associate Professor (W2) at the*
 Ladislaus von Bortkiewicz Chair of Statistics,
 Humboldt-Universität zu Berlin, Germany
- Apr. 2008 – Mar. 2014 *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 09–11, 14, 15), in German/English)
Statistics II (tutorials (WS07/08) and lectures (WS08/09, WS15/16), 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 (since WS2015/2016 called "Theoretische Multivariate Verfahren", WS 09/10, 10/11, 12/13, 14/15, 15/16, SS 16)
Multivariate Statistical Analysis II (since SS2015 called "Angewandte Multivariate Verfahren", SS08, 13–15)
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 11/12–14/15)

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 2nd 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

Co-responsible for Nachwuchsworkshops at Statistische Woche 2014–2016.

Workshop on “*Applied Statistics*”, Dresden, March, 2016

Dresden-Berlin Workshop on “*High-Dimensionality of Transport and Digital Economy*”, Dresden, October, 2015

Humboldt-Princeton Conference, Princeton, USA, November 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

2010-2015, BDPEMS – Berlin Doctoral Program in Economics & Management Science
(<http://www.doctoralprogram.de>)

2009-2015, commission of the *Master of Science in Statistics* (www.stat.de)

Hochschulverband, Deutsche Statistische Gesellschaft, Econometric Society, Society of Financial Econometrics

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*, <http://link.springer.com/journal/10182>
- 2011– *Computational Statistics*, <http://link.springer.com/journal/180>
- 2015– Editorial Review Board of *Frontiers in Applied Mathematics and Statistics*, <http://www.frontiersin.org/>
- 2015– Editorial Board of *Dependence Modeling*, <http://www.degruyter.com/view/j/demo>
- guest Editor of Special Issue on “*Copulae*” in *Statistics and Risk Modeling*
- guest Editor with S. Trück of Special Issue on “*Applicable Semiparametrics*” in *Computational Statistics*

Referee

- *Econometrica*, *Journal of Econometrics*, *Journal of Applied Econometrics*, *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*, *Electronic Journal of Statistics*, *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*, *European Journal of Operational Research*, *Proceedings of Rijeka School of Economics: Journal of Economics and Business*, *Dependence Modeling*, *International Journal of Computational Economics and Econometrics*, *Lifetime Data Analysis*, *Economics Bulletin*, *North American Journal of Economics and Finance*, *International Journal of Information Technology & Decision Making*, *Transaction of Knowledge and Data Engineering*, *Risks*, *Journal of Environmental Planning and Management*, *Mathematical Problems in Engineering*, *International Journal of Theoretical and Applied Finance*, *Agricultural Economics*, *International Journal of Financial Studies*, *Journal of Banking and Finance*, *Statistics and Computing*.

Other

- Packages for R:
 - HAC: <http://mirrors.softliste.de/cran/web/packages/HAC> with A. Ristig
 - gofCopula: <https://cran.r-project.org/web/packages/gofCopula> with S. Trimborn, S. Zhang, M. Zhou
- 2013–2015 Coordinator cooperation HU Berlin - ENSAE Paris, ENSAI Rennes
- 2011–2014 Head of the Local Electoral Board in School of Business and Economics, HU-Berlin
- 2016– Member of the Faculty Board

REFEREED PUBLICATIONS – REFERIERTE PUBLIKATIONEN

- Localising temperature risk, forthcoming in *Journal of the American Statistical Association*, DOI: 10.1080/01621459.2016.1180985 (with W. K. Härdle, B. López Cabrera, W. Wang)
- Goodness-of-fit Test For Specification of Semiparametric Copula Dependence Models, *Journal of Econometrics*, 193, 2016, pp. 215–233, DOI: 10.1016/j.jeconom.2016.02.017 (with Shulin Zhang, Qian M. Zhou and Peter X.-K. Song)
- Managing Risk with a Realized Copula Parameter, *Computational Statistics and Data Analysis*, 100, 2016, pp. 131–152, DOI: 10.1016/j.csda.2014.07.011 (with M. R. Fengler).
- A Semiparametric Factor Model for CDO Surfaces Dynamics, *Journal of Multivariate Analysis*, 146, 2016, pp. 151–163, DOI: 10.1016/j.jmva.2015.09.002 (with W. K. Härdle and B. Choroś-Tomczyk)
- Can expert knowledge compensate for data scarcity in crop insurance pricing?, *European Review of Agricultural Economics*, 43(2), 2016, pp. 237–269, DOI: 10.1093/erae/jbv015 (with M. Odening and Z. Shen)
- Hidden Markov structures for dynamic copulae, *Econometric Theory* 31(5), 2015, pp 981–1015, DOI: 10.1017/S0266466614000607 (with W. K. Härdle, W. Wang)
- Editorial to the special issue on “Applicable Semiparametrics” of Computational Statistics, *Computational Statistics* 30(3), pp 641–646, 2015, DOI: 10.1007/s00180-015-0616-4 (with S. Trueck).
- Modelling spatiotemporal variability of temperature, *Computational Statistics* 30(3), 2015, pp 745–766, DOI: 10.1007/s00180-015-0561-2 (with X. Cao, M. Odening and M. Ritter)
- Estimation procedures for exchangeable Marshall copulas with hydrological application, *Stochastic Environmental Research and Risk Assessment* 29, 2015, pp 205–226, DOI: 10.1007/s00477-014-0866-7 (with F. Durante) (IF 1.961).
- Hierarchical Archimedean Copulae: The HAC Package, *Journal of Statistical Software* 58(4), 2014, pp 1–20, (with A. Ristig) (IF 2.647, <http://www.jstatsoft.org/v58/i04>)
- 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, *Energy Economics* 43, 2014, pp 284–296, 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

Flexible HAR Model for Realized Volatility, submitted on 04.04.2016 (with F. Audrino and C. Huang)

Conditional Systemic Risk with Penalized Copula, submitted on 6.08.2015 (with A. Ristig, J. Sheen, S. Trueck)

Efficient Iterative Maximum Likelihood Estimation of High-Parameterized Time Series Models, submitted on 26.06.2015 (with N. Hautsch and A. Ristig)

Pricing tranches of CDS index: A mixed copula approach, submitted on 14.08.2015 (with Y. Xu)

Lévy copulae for stock returns, under revision from 20.10.2015 (with F. Degtiarenko)

Index of Environmental Awareness In Russia: A MIMIC Approach, submitted on 11.06.2016 (with D. Khakimova, S. Lösch, D. Wende, H. Wiesmeth)

Optimal Pension System: the Case of Russia, submitted on 19.08.2016 (with A. Nepp, V. Larionova, A. Seseikin)

CONFERENCES – KONFERENZEN

- Oct. 2016 Abschlußkolloquium SRC 649, Berlin, Germany
- Oct. 2016 Workshop on “*Statistics in Finance and Process Monitoring*”
- Sep. 2016 Ferienakademie, Sarntal/Southtirol, Italy
- Sep. 2016 Salzburg workshop on dependence models and copulas, Salzburg, Austria
- Sep. 2016 40th Annual Meeting of the Italian Association for Mathematics Applied to Economic and Social Sciences (AMASES), Catania, Italy
- Sep. 2016 Statistische Woche, Augsburg, Germany
- Jul. 2016 Summer Research Workshop: *Quantitative Methods in Economics*, Cottbus, Germany
- Jun. 2016 9th Annual SoFiE Conference, Hong Kong
- May 2016 Dependence modeling in Finance, Insurance and Environmental Science, Munich, Germany
- Mar. 2016 DAGStat 2016, Göttingen, Germany
- Dec. 2015 Invited talk at the CFE-ERCIM, London, UK
- Oct. 2015 Dresden-Berlin Workshop on “*High-Dimensionality of Transport and Digital Economy*”, Dresden, Germany
- Okt. 2015 Viadrina Days on Empirical Economics, Frankfurt/Oder, Germany
- Sep. 2015 Statistische Woche 2015, Hamburg, Germany (co-responsible for the Nachwuchsworkshop)
- Jun. 2015 8th Annual SoFiE Conference, Aarhus, Denmark
- Apl. 2015 Oberwolfach Workshop on “*Copulae: on the crossroads of mathematics and economics*”, Oberwolfach, Germany
- Dec. 2014 CFE-ERCIM, Pisa, Italy
- Oct. 2014 Humboldt-Aarhus-Xiamen Workshop 2014, Berlin, Germany

- Sep. 2014 Joint Meeting of the German Mathematical Society (DMV) and the Polish Mathematical Society (PTM), Poznan, Poland
- Sep. 2014 Statistische Woche 2014, Hannover, Germany (co-responsible for the Nachwuchsworkshop)
- Aug. 2014 21st International Conference on Computational Statistics, Genf, Switzerland
- Jul. 2014 Workshop "*Non- and Semiparametric Volatility and Correlation models*", Paderborn, Germany
- May 2014 Workshop "*Methods and Challenges in Financial Risk Measurement*", Kloster Druebeck, Germany
- Nov. 2013 Princeton-Humboldt Conference, Princeton, USA
- 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*, Kloster 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 4th 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 8th 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 DAGStat 2007, 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

- 17–25.06.2016 Center of Statistical Research in Southwestern University of Finance and Economics, Hosted by S. Zhang, Chengdu, China
 1–7.09.2014 Department of Statistics and Operations Research, Universität Wien, hosted by N. Hautsch, Vienna, Austria
 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

- Mai. 2016 Seminar at the Chair of Econometrics and Statistics, organized by M. Massmann, WHU – Otto Bensheim School of Management, Vallendar
 Apr. 2016 Crash course on “Copulae”, organized by W. K. Härdle, HU Berlin, Germany
 Jun. 2015 Seminar at the Chair of Econometrics, organized by D. Bauer, Uni Bielefeld, Germany
 Apr. 2015 Brown Bag Seminar, TU Dresden, Germany
 Nov. 2014 Presentation at the Collaborative Research Centre 823, organized by D. Wied, TU Dortmund, Germany
 Mar. 2012 Statistics Seminar in the IOMS/Statistics Group, NYU Stern School of Business, organized by R. 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 University, 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/ökonomisches 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/Okttober 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>