

CURRICULUM VITAE

SVEN OTTO

CONTACT INFORMATION

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CURRENT POSITION

since 11/2019 **Postdoctoral Researcher,**
University of Bonn, Institute for Finance and Statistics

RESEARCH INTERESTS

Time series econometrics, change-point detection, functional data, factor models, unit roots

EDUCATION

10/2019	Dr. rer. pol. (Ph.D.) in Economics and Social Sciences, University of Cologne
10/2014	Master of Science in Economics, University of Bonn
08/2012	Bachelor of Science in Economics, University of Bonn
05/2012	Bachelor of Science in Mathematics, University of Bonn

ACADEMIC AND PROFESSIONAL EXPERIENCE

07/2014 – 09/2019	Research Assistant, University of Cologne, Institute of Econometrics and Statistics
04/2014 – 07/2014	Internship at Deutsche Bundesbank, Banking and Financial Supervision, Frankfurt
10/2009 – 02/2013	Student Assistant, Tutor, University of Bonn

WORKING PAPERS

- *“Unit Root Testing with Slowly Varying Trends”*
- *“Backward CUSUM for Testing and Monitoring Structural Change”*, (with Jörg Breitung)
- *“A Dynamic Functional Factor Model for Yield Curves: Identification, Estimation, and Prediction”*, (with Nazarii Salish)

PRESENTATIONS

- 2019: CFE (London), Doctoral Seminar FU Berlin (Tornow), RMSE Meeting (Vallendar), DAGStat Conference (Munich)
- 2018: (EC)2 Conference (Rome), Econometrics Seminar Universidad Carlos III de Madrid, RMSE Meeting (Vallendar), Statistische Woche (Linz), VfS Jahrestagung (Freiburg)
- 2017: IAAE Conference (Sapporo), SNDE Annual Symposium (Paris), SMYE Meeting (Halle), RGS Doctoral Conference (Dortmund)
- 2015: RMSE Meeting (Cologne)

ACADEMIC ACTIVITIES

- **Refereeing:** Economics Letters, Empirical Economics
- **Organization:** Econometrics and Statistics Research Seminar, University of Cologne (2015, 2016)

TEACHING

- 2014 – 2019: **University of Cologne**
 - Exercises: Applied Econometrics, Probability and Inferential Statistics, Descriptive and Economic Statistics
 - Supervision of theses
- 2009 – 2013: **University of Bonn**
 - Tutorials: Mathematic Methods for Economists (A, B, and preliminary course), Algorithmic Mathematics

SKILLS

Software: R, MATLAB, Python, C, Gretl, Linux
Languages: English (fluent), German (native)

Last update: December 2019