Melanie Schienle

contact information

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research focus: development of interpretable statistical and econometric methods // goal: understanding and predicting the evolution and structure of time series and networks and their links in human driven environments / quantification of (extreme) risks and uncertainties when dealing with challenges such as missing, high-dimensional and nonstationarity data //

primary application fields: financial and energy markets, macroeconomy, public health; political conflicts, and soccer // promoting open science, research in the public domain

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Googlescholar: https://scholar.google.com/citations?user=RGITKtsAAAAJ&hl=en&oi=ao

■ academic positions

04/2015 –	Full Professor and Chair of Statistical Methods and Econometrics (W3, tenured), Department of Economics and Management, Karlsruhe Institute of Technology (KIT)
02/2021 –	Full Professor (by courtesy), Department of Mathematics, KIT
10/2012 – 03/2015	Associate Professor of Econometrics (W2, tenured), director of the Institute of Empirical Economics, Leibniz University Hannover
11/2008 – 09/2012	Assistant Professor Econometrics (W1), Humboldt-Universität zu Berlin
10/2004 – 10/2008	Research associate, Department of Economics, University of Mannheim, Germany

■ other appointments

01/2023 –	Senior Scientist, Heidelberg Institute for Theoretical Studies (HITS)
10/2021 – 12/ 2022	Visiting scientist, Heidelberg Institute for Theoretical Studies (HITS)
06 – 08/ 2022	Visiting scientist, International Research Training Group 1792 "High Dimensional Nonstationary Time Series"
10 – 11/ 2016	Visiting scientist, Konkuk University, South Korea

■ education

06/2008	Ph.D ("summa cum laude") in Economics, Graduate School CDSE, Mannheim University advisors: Prof. Dr. Enno Mammen, Prof. Oliver Linton, PhD (London School of Economics) comprises research stay at London School of Economics 08-12/2006 (DFG grant)
09/2003	Diploma (GPA 1.0 with distinction) in Mathematics (minor Physics), Karlsruhe University comprises studies at University of Toronto 08/2000-07/2001 (Ontario-BaWü grant)
06/1998	Highschool Diploma (GPA 1.0), Grimmelshausen-Gymnasium Offenburg

■ grants and awards

2025-2029 **PI and subproject lead SP2 and SP4 DFG-Research Unit (FOR 5583)** "Asset Pricing and Asset Allocation under Regulatory Uncertainty" with An Chen (Speaker, Uni Ulm), Nicole Bäuerle (KIT), Nicole Branger (Uni Münster), Monika Gehde-Trapp (Uni Tübingen), Antje Mahayni (Uni Duisburg-Essen), Carin Sureth (Uni Paderborn)

2022-2025 **PI and subproject lead SP4 BMBF-Consortium RESPINOW –** with Johannes Bracher (KIT), Claudia Denkinger (Uni Heidelberg), Berit Lange (HZI, Koordination), Viola Priesemann (MPI Göttingen) + partners from: Uni Tübingen, Uni Köln, Uni Münster, Uni Halle, TU Kaiserslautern, RKI

2022-2024	**PI Helmholtz Association (HGF)-Research Consortium** “COping CAPacity of nationsfacing systemic crisis – a global intercomparison exploring the SARS-CoV-2 pandemic (COCAP) (joint with UFZ, HZDR, Uni Leipzig, LMU München, ifo)
2022-2023	**Spokesperson HEiKA Scouting for Excellence grant** with project “Transparent Predictions for Society” (consortium Uni Heidelberg, Uni Mannheim and KIT)
2020-2023	**PI and Co-Coordinator Helmholtz Association (HGF) IPV Pilot-grant** for “Scalable and Interpretable Models for Complex And structured Data (SIMCARD) (joint with Tilmann Gneiting, HITS and Sach Mukherjee, DZNE)
2017-2023	**PI DFG-single grant (Sachbeihilfe) for “**Quantile Methods in Complex Financial Systems**”**
2014-2018	**PI DFG-single grant (Einzelantrag) for “**Non- and Semiparametric Methods for Euler Equations**”**
2015-2020	**BMBF-grant** supporting **the chair of Econometrics and Statistics at KIT** (Professorinen-Programm)
2010-2012	**PI and subproject lead B11 DFG-Collaborative Research Center 649 “Economic Risk”**
2012-2016	**PI and subproject co-lead B11 DFG-Collaborative Research Center 649 “Economic Risk”** (due to change of university from 1/10/2012 only associated partner)
2011-2015	**Lead PI and coordinator: grant of the German-Franco-University (DFH)** for student scholarships and infrastructure in the double degree program HU Berlin – ENSAE Paris/ENSAI Rennes

2024	Keynote Speaker International Symposium on Forecasting (Dijon) – awarded by the International Journal of Forecasting
2023-2026	Elected Senior Fellow, Rimini Center of Economic Analysis (RCEA)
2017	Faculty teaching award, Department of Economics and Management, KIT
2009	Oberwolfach Graduate Leibniz Fellow, Mathematical Research Institute Oberwolfach
2008	Selected for the Nobel Laureates Meeting in Lindau
2007	Selected for the Winter Meeting of the Econometric Society in Brussels (Top 10 European Job Market Candidates in Economics in the cohort)
2006	Scholarship of the German Science Foundation (DFG) for research stay at London School of Economics
2003-2004	PhD-Scholarship of the German Science Foundation (DFG)
2003	Faculty award (Diploma), Department of Mathematics, Karlsruhe University

Offers for professorships (Rufe)	HU Berlin (W1, 2008, accepted); Leibniz University Hannover (W2 tenured, 2012, accepted); Karlsruhe Institute of Technology (W3 tenured, 2014, accepted); Bonn University (W2 tenured, 2014, declined); Freiburg University (W3, 2018, declined); TU Dortmund (W3, 2021; declined); HU Berlin (W3, 2022; declined)

■ honors and commissions / positions of trust

current:

2023-	Associate editor, International Journal of Forecasting
2016-	Associate editor, Journal of Time Series Analysis
2023-	Rimini Center of Economic Analysis (RCEA), Steering Committee member, Section Time Series
2019-	Member of the board of the German Economic Association (Verein für Socialpolitik) (since 2023 directly elected, before as representative for Ausschuss für Ökonometrie)

2023-	Scientific Spokesperson, Center of Mathematics in Science, Economics and Engineering (MathSEE) at KIT (200 active senior members) – founding member of the steering committee since 2019
2024-	Steering Board member, Karlsruhe School of Computational and Data Science (KCDS)
2023-	Vice-Dean for Research, Department of Economics and Management, KIT
2019-	Scientific Board Frankfurt Institute of Risk Management (FIRM)

previous:

2019- 2023	Chairwoman, standing fields committee of econometrics in the german economic association/ Vorsitzende Ausschuss für Ökonometrie Verein für Socialpolitik
2019- 2023	Member of the board of the German Consortium on Statistics (DAGStat)
2017- 2023	Member of the university research council (CRYS) at KIT

■ academic activities

Joint co-founder and co-organizer of three forecast hubs for real-time collaborative probabilistic short-term now- and forecasts and their dissemination:
- the German-Polish COVID-19 forecast hub: https://kitmetricslab.github.io/forecasthub/forecast (https://github.com/KITmetricslab/covid19-forecast-hub-de,
- the COVID-19 Nowcasthub: https://covid19nowcasthub.de/ and
- the RESPINOW-Hub http://www.respinowhub.de on infectious diseases

collaborative approach with many (inter)national modeling groups from HZI, DLR, MPI with German and European public health agencies on board (RKI+ ECDC), extensive news coverage (SZ, Zeit, ARD,….)

Host for Alexander von Humboldt research award holder Victoria Stodden (University of Southern California, 2025-2028),

Academic mentor for two young investigator groups within my research group by Johannes Bracher (DFG-Emmy Noether 2022-28), and by Sebastian Lerch (Vector Foundation 2021-27)

Founding spokesperson Institute of Statistics (STAT) at KIT

Joint organizer and director of the HKMetrics network (https://hkmetrics.de) in Statistics and Econometrics between KIT, Heidelberg University and Mannheim University

PI graduate school KCDS (Karlsruhe School for Computational and Data Science), since 2022
PI graduate school HIDSS4Health (KIT- DKFZ Heidelberg), since 2020

Conferences/workshops organization (selected):
- Annual Conference of the International Association of Applied Econometrics (IAAE) 2025, Turino – Program Committee
- Econometric Society European Summer Meeting (ESEM) 2024, Rotterdam – Track chair Econometrics; 2018, Cologne – Program Committee
- Annual workshop Ausschuss für Ökonometrie (2019-2023)- Program Chair
- Annual meeting of the German Economic Association 2019 and 2023, 2024 –Track chair Econometrics; 2015 and 2025 – Program Committee
- German Probability and Stochastic Days (GPSD) 2018, Freiburg, Track chair for Nonparametric and asymptotic statistics

Refereeing service:
The Annals of Statistics, Journal of Econometrics, Nature Communications, Econometric Theory, Bernoulli, Journal of Business and Economic Statistics, JASA, Scandinavian Journal of Statistics, Journal of Applied Econometrics, Journal of Financial Econometrics, Electronic Journal of Statistics, The Oxford Bulletin, Journal of Time Series Analysis, Economics Letters, Journal of Statistical Planning and Inference, Journal of Nonparametric Statistics, The Economics of Transition, Statistics and Probability Letters, CSDA, SIAM Journal of Financial Mathematics, Journal of Empirical Finance, International Journal of Forecasting, Journal of Banking and Finance, ECB working paper series, Journal of the Korean Statistical Society, Metrika, International Journal of Information Technology & Decision Making, Journal of Mathematical Finance and Economics, Journal of Financial Analysis, …; DFG, FWF, SNF; numerous reports for hiring committees and promotion decisions.

■ **personal**

citizenship German
languages German (mother tongue), English (excellent), French (good)

List of Publications and Presentations

■ **publications (refereed journals)**

1. F. Becker; F. Krüger; M. Schienle (2025+). Simple Macroeconomic Forecast Distributions for the G7 Economies. **Annals of Applied Statistics**, forthcoming. [working paper arXiv.2408.08304] [GitHub repo]
2. L. Rüter; M. Schienle (2025). Identifying Success Factors of Microcredits Using Robust Variable Selection for High-Dimensional Panel Data. **Journal of the Royal Statistical Society A**, qnae144, [link working paper] [link GitHub repo], https://doi.org/10.1093/jrsssa/qnae144
3. K. Görgen; R. Buse; M. Schienle (2025). Predicting Value at Risk for Cryptocurrencies With Generalized Random Forests. **International Journal of Forecasting**, 41(3). [link working paper], [link GitHub repo] https://doi.org/10.1016/j.ijforecast.2024.12.002
4. V. Renner; K. Görgen; H. Wäsche; A. Woll; M. Schienle (2025). Success Factors in Football: An Analysis of the EURO 2020. **Journal of Quantitative Analysis in Sports**, 21(1), 73–95. https://doi.org/10.1515/jqas-2023-0026
5. S. Chen; M. Schienle (2024). Large Spillover Networks of Nonstationary Systems. **Journal of Business & Economic Statistics**, 42(2), 422–436. https://doi.org/10.1080/07350015.2022.2099870
6. Nazemi; F. Baumann; M. Schienle; F. J. Fabozzi (2024). High-Dimensional Macroeconomic Stress Testing of the Corporate Recovery Rate. **Quantitative Finance**, 24(11), 1669–1678. https://doi.org/10.1080/14697688.2024.2414758
7. J. Bracher; L. Rüter; F. Krüger; S. Lerch; M. Schienle (2023). Direction Augmentation in the Evaluation of Armed Conflicts. **International Interactions**, 49(6), 989–1004. https://doi.org/10.1080/03050629.2023.2255923
8. D. Wolffram; S. Abbott; M. an der Heiden; S. Funk; F. Günther; D. Hailer; S. Heyder; T. Hotz; J. van de Kassteele; H. Küchenhoff; S. Müller-Hansen; D. Syliqi; A. Ullrich; M. Weigert; M. Schienle; J. Bracher (2023). Collaborative Nowcasting of COVID-19 Hospitalization Incidences in Germany. **PLOS Computational Biology**, 19(8): e1011394. https://doi.org/10.1371/journal.pcbi.1011394
9. T. Gneiting; D. Wolffram; J. Resin; J. Bracher; T. Dimitriadis; V. Hagenmeyer; A. I. Jordan; K. Kraus; S. Lerch; K. Phipps; M. Schienle (2023). Model Diagnostics and Forecast Evaluation for Quantiles. **Annual Review of Statistics and Its Applications**, 10. https://doi.org/10.1146/annurev-statistics-032921-020240
10. R. Buse; J. Urban; M. Schienle (2022). Assessing the Impact of Policy and Regulation Interventions in European Sovereign Credit Risk Networks: What Worked Best? **Journal of International Economics**, 139, 103673. https://doi.org/10.1016/j.jinteco.2022.103673
11. J. Bracher; D. Wolffram; J. Deuschel; K. Görgen; J.L. Ketterer; A. Ullrich; S. Abbott; M.V. Barbarossa; D. Bertsimas; S. Bhatia; M. Bodych; N.I. Bosse; J.P. Burgard; J. Fuhrmann; S. Funk; K. Gogolewski; S. Heyder; T. Hotz; Y. Kheifetz; H. Kirsten; T. Krueger; E. Krymova; N. Leithäuser; M.L. Li; J.H. Meinke; B. Miasojedow; J. Mohring; P. Nouvellet; J.M. Nowosielski; T. Ożański; M. Radwan; F. Rakowski; M. Scholz; S. Soni; A. Srivastava; T. Gneiting; M. Schienle (2022). National and Subnational Short-Term Forecasting of COVID-19 in Germany and Poland, Early 2021. **Communications Medicine**, 2:136. https://doi.org/10.1038/s43856-022-00191-8
12. N.G. Reich; J. Lessler; S. Funk; C. Viboud; A. Vespignani; R.J. Tibshirani; K. Shea; M. Schienle; M.C. Runge; R. Rosenfeld; E.L. Ray; R. Niehus; H.C. Johnson; M.A. Johansson; H. Hochheiser; L. Gardner; J. Bracher; R.K. Borchering; M. Biggerstaff (2021). Collaborative Hubs: Making the Most of Predictive Epidemic Modeling. **American Journal of Public Health**, 112(6), 839–842. https://doi.org/10.2105/AJPH.2022.306831
13. J. Bracher; D. Wolffram; J. Deuschel; K. Görgen; J.L. Ketterer; A. Ullrich; S. Abbott; M.V. Barbarossa; D. Bertsimas; S. Bhatia; M. Bodych; N.I. Bosse; J.P. Burgard; J. Fuhrmann; S. Funk; K. Gogolewski; Q. Gu; S. Heyder; T. Hotz; Y. Kheifetz; H. Kirsten; T. Krueger; E. Krymova; M.L. Li; J.H. Meinke; K. Niedzielewski; T. Ożański; F. Rakowski; M. Scholz; S. Soni; A. Srivastava; J. Zieliński; D. Zou; T. Gneiting; M. Schienle (2021).

A Preregistered Short-Term Forecasting Study of COVID-19 in Germany and Poland During the Second Wave. **Nature Communications**, 12:5173. https://doi.org/10.1038/s41467-021-25207-0

14. C. Conrad; M. Schienle (2020). Testing for an Omitted Multiplicative Long-Term Component in GARCH Models. **Journal of Business & Economic Statistics**, 38(2), 229–242. https://doi.org/10.1080/07350015.2018.1482759
15. C. Bormann; M. Schienle (2020). Detecting Structural Differences in Tail Dependence of Financial Time Series. **Journal of Business & Economic Statistics**, 38(2), 380–392. https://doi.org/10.1080/07350015.2018.1506343
16. A. Bartols; C. Bormann; L. Werner; M. Schienle; W. Walther; C.E. Dörfer(2020). A Retrospective Assessment of Different Endodontic Treatment Protocols. **PeerJ**, 8:e8495. https://doi.org/10.7717/peerj.8495
17. C. Liang; M. Schienle (2019). Determining Vector Error Correction Models in High Dimensions. **Journal of Econometrics**, 208(2), 418–441. https://doi.org/10.1016/j.jeconom.2018.09.018
18. R. Buse; M. Schienle (2019). Measuring Connectedness of Euro Area Sovereign Risk. **International Journal of Forecasting**, 35(1), 25–44. https://doi.org/10.1016/j.ijforecast.2018.07.010
19. E. Mammen; C. Rothe; M. Schienle (2016). Semiparametric Estimation with Generated Covariates. **Econometric Theory**, 32(5), 1140–1177. https://doi.org/10.1017/S0266466615000134
20. F. Betz; N. Hautsch; T. Peltonen; M. Schienle (2016). Systemic Risk Spillovers in the European Banking and Sovereign Network. **Journal of Financial Stability**, 25, 206–224. https://doi.org/10.1016/j.jfs.2015.10.006 (Results also reported in ECB Financial Stability Review, May 2013, pp. 71–73 and Nov 2013, p. 74.)
21. C. Bormann; J. Schaumburg; M. Schienle (2016). Beyond Dimension Two: A Test for Higher-Order Tail Risk. **Journal of Financial Econometrics**, 14(3), 552–580. https://doi.org/10.1093/jjfinec/nbv022
22. N. Hautsch; J. Schaumburg; M. Schienle (2015). Financial Network Systemic Risk Contributions. **Review of Finance**, 19(2), 685–738. https://doi.org/10.1093/rof/rfu010
23. P. Malec; M. Schienle (2014). Nonparametric Kernel Density Estimation Near the Boundary. **Computational Statistics & Data Analysis**, 72, 57–76. https://doi.org/10.1016/j.csda.2013.10.023
24. N. Hautsch; J. Schaumburg; M. Schienle (2014). Forecasting Systemic Impact in Financial Networks. **International Journal of Forecasting**, 30(3), 781–794. https://doi.org/10.1016/j.ijforecast.2013.09.004
25. N. Hautsch; P. Malec; M. Schienle (2013). Capturing the Zero: A New Class of Zero-Augmented Distributions and Multiplicative Error Processes. **Journal of Financial Econometrics**, 12(1), 89–121. https://doi.org/10.1093/jjfinec/nbt002
26. E. Mammen; C. Rothe; M. Schienle (2012). Nonparametric Regression with Nonparametrically Generated Regressors. **Annals of Statistics**, 40(2), 1132–1170. https://doi.org/10.1214/12-AOS995

■ **publications (other)**

27. J. Bracher, D. Wolffram, T.Gneiting, M.Schienle (2021) Vorhersagen sind schwer, vor allem die Zukunft betreffend: Kurzzeitprognosen in der Pandemie. DMV Mitteilungen, Vol. 29, No. 4, 2021, 186-190. [doi: 10.1515/dmvm-2021-0073]
28. E.Mammen; B.U. Park, M.Schienle (2014) Additive Models: Extensions and Related Models. the Handbook of Applied Nonparametric and Semiparametric Econometrics and Statistics (editors Racine, Ullah), Oxford University Press
29. E. Mammen; C. Rothe, M.Schienle (2013) Generated Regressors in Nonparametric Estimation: A Short Review. in Recent Developments in Modeling and Applications in Statistics (editors Oliveira, da GraccaTemido, Henriques and Vichi)
30. M.Grith; W.k. Härdle; M.Schienle (2012) Nonparametric Estimation of the Risk Neutral Density. in Handbook of Computational Finance (editors Duan, Härdle, Gentle), Springer
31. Schienle, M. (2008) Nonparametric Nonstationary Regression. PhD Thesis, Mannheim University
32. Schienle, M. (2007) Nonparametric Nonstationary Regression. in Oberwolfach Report, Volume 4, Issue 2, for the Workshop on Semiparametric and Nonparametric Methods in Econometrics

conference/ workshop presentations // invited seminars

2025: Workshop on nonparametric methods in the age of AI, Seoul National University (Feb 2025, invited), Workshop Econometrics, TU Dortmund (April 2025, invited), Helmholtz AI Conference (June 2025, invited), Workshop on Highdimensional Methods, SFB TRR 391 (November 2025, scheduled) // Uni Duisburg-Essen

2024: Time Series Symposium, Rome, Villa Mondragone, (Oct 2024 invited), International Symposium on Forecasting, July 2024, Dijon (Keynote Speaker + invited Speaker of the International Journal of Forecasting), Women in Econometrics, June 2024, Bologna (invited) // Manchester University, Brown University

2023: Workshop on Robust Methods in Financial Econometrics, September 2023, Copenhagen (invited), Conference of the Central European Network in Biostatistics (CEN), September 2023, Basel (invited), Workshop on Financial Econometrics, Machine Learning and Big Data, May 2023, UPF and ENSADE Barcelona (invited), Open Science Symposium, April 2023, Berlin (Keynote Speaker, invited) \\ Oxford University, Uni Hohenheim

2022: Workshop on Survey Data and Probabilistic Expectations, June 2022, Heidelberg \\ ENSAE CREST Seminar, Paris, KIT im Rathaus, Heidelberg Institute for Theoretical Studies (HITS), Freiburg University

2021: Meeting of the German Economic Association (Verein für Socialpolitik), September 2021 (invited workshop) \\ HU Berlin, Regensburg University, DeCOI Network

2020: Heidelberg Institute for Theoretical Studies (HITS), Magdeburg University, TU Dortmund, ``Ausschuss Ökonometrie '' Verein für Socialpolitik Rauischholzhausen, Vienna University, TU Dresden, LMU Munich

2019: IAAE, Cyprus, June 2019, INET Conference on Big Data Methods in Econometrics and Finance (invited), Cambridge UK, May 2019 \\ European Systemic Risk Board at the European Central Bank, Erasmus University Rotterdam, Weierstrass Institute Berlin

2018: CFE-ERCIM (invited), Pisa, December 2018, IMS-APRM (invited), Singapore, June 2018 \\ Cologne University, Konstanz University, Tinbergen Institute Amsterdam, HU Berlin, Toulouse University

2017: Verein für Socialpolitik, Wien, September 2017 (invited Session, Ausschuss für Ökonometrie) \\ Freiburg University, Aarhus University and CREATES (DK), Uppsala University (SE)

2016: CFE-ERCIM, Seville, Spain, December 2016 (invited), IMS Asia-Pacific RIM Meeting, Hong-Kong, June 2016 (invited), HITS Workshop on Forecasting, Heidelberg, June 2016 (invited), Dresden, March 2016 (invited) \\ Essex University (UK)

2015: ERCIM/CFE (invited), London, December 2015, Conference on Nonparametric Nonlinear Time Series (invited), Oxford, November 2015, World Congress of the Econometric Society, Montreal, August 2015, SYRTO Conference on Systemic Risk, Amsterdam (invited), June 2015, 11th BMRC-DEMS Conference on Macro and Financial Economics/Econometrics (invited), London, May 2015 \\ ISOR Seminar Vienna University, "Ausschuss Ökonometrie", Rauischholzhausen,

2014: ERCIM/CFE (invited), Pisa, December 2014, IMS Asia-Pacific RIM Meeting (invited), Taipeh, July 2014, Workshop on "Non- and Semiparametric Volatility and Correlation Models ", Paderborn, July 2014 \\ Kiel University, University of Duisburg-Essen, Bonn University, Cambridge University (UK), Economic Risk Seminar HU Berlin, Osnabrück University, University of East Anglia (UK)

2013: Conference on Applicable Semiparametrics (invited), Berlin, October 2013; Humboldt-Copenhagen Conference, Berlin, March 2013 // Kiel University, European Banking Authority (EBA) in London, Karlsruhe Institute of Technology

2012: IMS Asia-Pacific RIM Meeting (invited), Tokyo, July 2012; First Meeting of the Society of Nonparametric Statistics (invited), Thessaloniki, June 2012; SETA (Symposium of Econometric Theory and Applications), Shanghai, May 2012 // FU Berlin

2011: Conference on Macro and Financial Econometrics, Heidelberg, September 2011; Verein für Socialpolitik, Frankfurt, September 2011; SETA (Symposium of Econometric Theory and Applications), Melbourne, April 2011 // Hannover University, Brunel University (UK), CORE-Ecares Seminar at Louvain-la-Neuve

2010: ESWC (Econometric Society World Congress), Shanghai, August 2010 // Heidelberg University, Humboldt University Berlin, Tilburg University and CentER

2009: Humboldt - Princeton Conference, Princeton, October 2009; International Symposium on Risk Management and Derivatives, Xiamen, China, July 2009; Banff Workshop "Non- and Semiparametric Methods", Banff Canada, April 2009; Oberwolfach Workshop "Sparse Recovery Problems in High Dimensions: Statistical Inference and Learning Theory", March 2009 // Mathematical Statistics Seminar at Weierstrass Institute Berlin, University of Cyprus at Lefkosia, CRC 649 Seminar in Motzen, Economic Risk Seminar at HU Berlin, Jour fixe CRC 649, Berlin

2008: ESEM (Meeting of the European Econometric Society), Milano, August 2008; German Open Conference on Probability and Statistics, Aachen, March 2008 // Princeton University, Humboldt University Berlin

2007: European Winter Meeting of the Econometric Society, Brussels, November 2007; Oberwolfach Workshop "Non- and Semiparametric Methods", March 2007 // CDSEM-Seminar Mannheim University, Brown Bag Seminar Mannheim University, GREMAQ statistics and econometrics seminar Toulouse University

2006: ESEM (Meeting of the European Econometric Society), Vienna, August 2006; ENTER conference, Stockholm, January 2006 // London School of Economics, University College London