

Personal information

Født i Rusland

Education

Diploma in Mathematics, 2003, Ruhr-University of Bochum

PhD in Mathematics, 2006, Ruhr-University of Bochum

My group

Mathias Mørck Ljungdahl, PhD student

Anine Eg Bolko, PhD student

Julie Thøgersen, PostDoc

Vytaute Pilipauskaite, PostDoc

Gabriela Ciolek, PostDoc

Dmytro Marushkevych, PostDoc

Research interests

Inference for semimartingales, asymptotic theory for high-frequency data, Levy processes, multiple stochastic integrals, Malliavin calculus, inference for Gaussian processes, Stein's method, fractional integration

Academic appointments

2014- Full Professor at Aarhus University

2010-2014 Full Professor at Heidelberg University

2008-2010 Postdoc at ETH Zurich

2007-2008 Postdoc at Aarhus University

Professional activity

2019-2022 Editor-in-Chief of "Bernoulli"

2018-2020 Associate Editor of Scandinavian Journal of Statistics

2015-2020 Editor-in-Chief of "SpringerBriefs in Probability and Mathematical Statistics"

2015-2018 Associate Editor of Journal of Econometrics

2014- Associate Editor of Modern Stochastics: Theory and Applications

2013-2014 Heidelberg Speaker of the Graduate School "Statistical Modeling of Complex Systems and Processes: Advanced Nonparametric Approaches"

2013- Advisory Board Member of "Lecture Notes in Mathematics", Springer

2013-2018 Associate Editor of Latin American Journal of Probability and Mathematical Statistics

2013-2018 Associate Editor of Bernoulli

2011-2014 Deputy Director of MATCH (MAThematics Center Heidelberg)

2011- Elected Member of ISI (International Statistical Institute)

2011-2014 Associate Editor of Statistica Sinica

2011- Associate Editor of Statistics and Risk Modeling

2010-2013 Associate Editor of Electronic Journal of Statistics

2012- Membership Secretary of the Bernoulli Society

2006-2007 Leader of Statistical Consulting at Ruhr-University of Bochum

Grants and Prizes

ERC Consolidator Grant "STAMFORD: Statistical Methods for High Dimensional Diffusions", EU, 2019

Research Project "Ambit fields: Probabilistic Properties and Statistical Inference", Villum Fonden; 2015

K. Christensen, M. Podolskij "Identifying the structure of volatility in financial markets using ultra high-frequency data", DFF - 4182-00050; 2015

Visiting Professor at University Paris 13; 2015 (1 month)

Mammen, E., Dahlhaus, R., Gneiting, T., Podolskij, M., Leucht, A., Schied, A., M. Schlather and C. Wichelhaus "Research Training Group: Statistical Modeling of Complex Systems and Processes: Advanced Nonparametric Approaches"; 2013.

Speaker of Team Heidelberg. German Research Foundation

Research and Travelling Grant from Europlace Place Institute of Finance; 2013

Award for one of 10 Most Cited Articles 2005-2010 in Stochastic Processes and Their Applications for the paper "Microstructure Noise in the Continuous Case: The Pre-averaging Approach"; 2013

Former PostDocs and PhD students

Prof. Dr. Bezirgen Veliyev

Prof. Dr. Stepan Mazur

Prof. Dr. Johanna Ziegel

Prof. Dr. Joachim Lebovits

Prof. Dr. Mathias Vetter, PhD thesis: "Estimation methods in noisy diffusion models"

Prof. Dr. Silja Kinnebrock, PhD thesis: "Asymptotic results for semimartingales and related processes with econometric applications"

Prof. Dr. Daniel Ziggel, PhD thesis: "Modellierung von Wertpapierverlusten. Neue Test- und Schätzverfahren für Hochfrequenzdaten"

Dr. Tony Huschto, PhD thesis: "Numerical methods for random parameter optimal control and the optimal control of stochastic differential equations"

Dr. Christian Schmidt, PhD thesis: "U- and V-statistics of Ito semimartingales"

Dr. Nopporn Thamrongrat, PhD thesis: "Stable convergence in statistical inference and numerical approximation of stochastic processes"

Dr. Claudio Heinrich, PhD thesis: "Fine scale properties of ambit fields - limit theory and simulation"

Dr. Dmitry Otryakhin, PhD thesis: "Estimation and numerical simulation of the linear fractional stable motion and related processes"

Dr. Johannes Heiny

Dr. Orimar Sauri

Dr. Mikkel Slot Nielsen

Selected non-professional awards

2007 Vice World Champion (draughts)

2006, 2007 European Team Champion with Bashneft (draughts)

2004, 2005, 2007 German Champion (draughts)

2001, 2012 Dutch Team Champion with Witte van Moort (draughts)

1993-1995 U16 and U19 World Champion (draughts)