CV of Dr. Joachim Schnurbus

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1 Personal and contact

- Born on July 30, 1979 in Selb, Germany
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2 Education

- Aug. 2006 - Jul. 2011:
  Doctoral Studies in Econometrics at the University of Regensburg
  - Degree: Dr. rer. pol. (Ph.D. in economics) awarded (summa cum laude) by University of Regensburg
  - Ph.D. thesis: Multiple nonparametric regression and model validation for mixed regressors
  - Supervisors: Prof. Dr. Rolf Tschernig (University of Regensburg), Prof. Dr. Harry Haupt (Bielefeld University)
- Aug. 2010:
  Advanced Summer School in Economics and Econometrics, University of Crete
  - *Semiparametric and Nonparametric Econometrics*, by Jeffrey S. Racine
- 2006 - 2007:
  Bavarian Graduate Program in Economics (BGPE)
  - *Frontiers in Microeconomics*
  - *International Trade Theory and Policy*
  - *Industrial Organization*
- Oct. 2000 - Mar. 2006:
  Study of Business Administration at the University of Regensburg
  - Degree: Dipl.-Kfm. (German Diploma)

  - Diploma Thesis: The Application of Loan Portfolio Models for Risk Structure Analysis
  - Majors: Economics of the Public Sector, Finance, Marketing, Statistics

3 Academic positions and activities

- Sep. 2012 - present:
  Assistant Professor of Statistics, University of Passau
- Aug. 2014 - Jul. 2016:
  Vice equal opportunity commissioner, Faculty of Business Administration and Economics, University of Passau
- Nov. 2011 - Sep. 2012:
  Assistant Professor of Econometrics and Statistics, Bielefeld University
- Oct. 2010 - Nov. 2011:
  Research Assistant at the Centre of Statistics (Prof. Dr. Harry Haupt), Bielefeld University
- Aug. 2006 - Sep. 2010:
  Research and Teaching Assistant at the Chair of Econometrics (Prof. Dr. Rolf Tschernig), University of Regensburg
- Mar. 2003 - Jul. 2006:
  Work and Internship at the Risk Research GmbH & Co. KG
- Oct. 2002 - Mar. 2004:
  Student Assistant for Statistics at the Chair of Statistics (Prof. Dr. Alfred Hamerle), University of Regensburg

4 Publications

- Haupt, H., Schnurbus, J., and W. Semmler (forthcoming in *Econometrics and Statistics*),
  Estimation of grouped, time-varying convergence in economic growth.
- Schnurbus, J., Haupt, H. and V. Meier (2017),
  Economic transition and growth – A replication,
  Journal of Applied Econometrics, 32, 1039-1042.
- Haupt, H. and J. Schnurbus (2015),
  A Nonparametric Approach to Modeling Cross-Section Dependence in Panel Data: Smart Regions in Germany, in: Stemmler, M., von Eye, A., and W. Wiedermann (ed.)
  Dependent Data in Social Sciences Research: Forms, Issues, and Methods of Analysis, *Springer Proceedings in Mathematics & Statistics* 145, 345-367, Springer.
- Haupt, H. and J. Schnurbus (2014),
  Glättung diskreter Kovariablen bei multipler Regression,
  WISU, 8-9/14, 1067 - 1073.

- J. Schnurbus (2011),
  Multiple nonparametric regression and model validation for mixed regressors,
  Dissertation, University of Regensburg.
- Haupt, H., Kagerer, K., and J. Schnurbus (2011),
  Cross-validating fit and predictive accuracy of nonlinear quantile regressions,
  Journal of Applied Statistics, 38, 2939-2954.
- Haupt, H., Schnurbus, J., and R. Tschernig (2010),
  On Nonparametric Estimation of a Hedonic Price Function,
  Journal of Applied Econometrics, 5, 894 - 901.
- Haupt, H., Schnurbus, J., and R. Tschernig (2010),
  Statistical validation of functional form in multiple regression using `R`, in: Vinod, H.D. (ed.)
  Advances in Social Science Research Using `R`, *Lecture Notes in Statistics* 196, 155-166, Springer.

5 Conference participation (presenter underlined)

- 2017:
  - Invited: International Conference on Econometrics & Statistics (ECOSTA), Hongkong
    Fritsch M., Haupt H., and J. Schnurbus: *Nonlinear spatial hedonic quantile regression: Housing prices, relevant characteristics, and their shadow prices*
- 2016:
  - Invited: International Conference of the ERCIM WG on Computing & Statistics, Seville
    Schnurbus, J. and H. Haupt: *Nonparametric estimation and forecasting of structural time series models*
  - Poster presentation at Conference of the International Association for Applied Econometrics, Milano
    Haupt H., Schnurbus, J., and W. Semmler: *Catching-up, leapfrogging, and falling-back in economic growth — A nonparametric approach*
  - Conference of the International Society for Non-Parametric Statistics, Avignon
    Haupt H., Schnurbus, J., and W. Semmler: *Catching-up, leapfrogging, and falling-back in economic growth — A nonparametric approach*
- 2015:
  - International Conference of the ERCIM WG on Computing & Statistics, London
    Haupt H., Schnurbus, J., and W. Semmler: *Catching-up, leapfrogging, and falling-back in economic growth - A nonparametric approach*
  - Session organizer and presentation at DStatG Statistische Woche, Hamburg
    Haupt H., Schnurbus, J., and W. Semmler: *Global, cluster, and individual effects by smoothing categorical predictors*

Schellhase, C., Schnurbus, J., and G. Kauermann: *Mixed copulae for Munich rent survey – Rent versus configuration of flats in Munich*

- 2014:
  - International Conference of the ERCIM WG on Computing & Statistics, Pisa
    Haupt H. and J. Schnurbus: *Nonparametric estimation and forecasting of time series with deterministic trend and season and traffic fatalities in Germany*
  - Annual Conference of European Network for Business and Industrial Statistics, Linz
    Haupt H. and J. Schnurbus: *Nonparametric estimation and forecasting of time series with deterministic trend and season and traffic fatalities in Germany*
  - DStatG Statistische Woche, Hannover
    Haupt H. and J. Schnurbus: *Nonparametric estimation and forecasting of time series with deterministic trend and season and traffic fatalities in Germany*
  - Session organizer and presentation at COMPSTAT, Geneva
    Schnurbus, J. and H. Haupt: *Smoothing matrix analysis for mixed kernel regression*
- 2013:
  - International Conference of the ERCIM WG on Computing & Statistics, London
    Haupt H., Semmler W., Schnurbus, J., and V. Meier: *Leapfrogging and Switching of Leading and Lagging Positions in Economic Growth*
  - DAGStat Conference, Statistics under one Umbrella, Freiburg
    Haupt H., Schnurbus, J., and R. Tschernig: *Pricing of houses and their characteristics using multiple nonparametric regression*
- 2012:
  - International Conference of the ERCIM WG on Computing & Statistics, Oviedo
    Haupt H. and J. Schnurbus: *Forecasting in nonlinear panel data regression by stepwise updating of product kernel weights*
    Haupt, H., Kagerer, K., and J. Schnurbus: *Cross-validating fit and predictive accuracy of nonlinear quantile regressions*
  - DStatG Statistische Woche, Wien
    Haupt H. and J. Schnurbus: *Forecasting in nonlinear panel data regression by stepwise updating of product kernel weights*
  - Econometric Society European Meeting (EEA-ESEM), Malaga
    Schnurbus, J. and H. Haupt: *Hat matrix analysis for mixed kernel regression*
  - International Symposium on Forecasting, Boston
    Haupt H. and J. Schnurbus: *Forecasting in nonlinear panel data regression by stepwise updating of product kernel weights*
- 2011:
  - DStatG Statistische Woche, Leipzig
    Schnurbus, J. and H. Haupt: *Hat matrix analysis for mixed kernel regression*

- EEA-ESEM, Stockholm
  Haupt, H., Kagerer, K., and J. Schnurbus: *Cross-validating fit and predictive accuracy of nonlinear quantile regressions*
- 2010:
  - DAGStat Conference, Statistics under one Umbrella, Dortmund
    Haupt, H., Schnurbus, J., and R. Tschernig: *Statistical validation of functional form in multiple regression using* `R`
- 2009:
  - Conference on Quantitative Social Science Research Using R, New York
    Haupt, H., Schnurbus, J., and R. Tschernig: *Statistical validation of functional form in multiple regression using* `R`
  - DStatG Pfingsttagung, Merseburg
    Haupt, H., Schnurbus, J., and R. Tschernig: *On Nonparametric Estimation of a Hedonic Price Function*
- 2008:
  - DStatG Nachwuchsworkshop, Berlin
    Haupt, H., Schnurbus, J., and R. Tschernig: *Multivariate nonparametric analysis of generically nonlinear price functions and urban housing markets*

6 Referee and review activities

- Empirical Economics
- European Conference on Information Systems
- Journal of Applied Statistics
- Schmalenbach Business Review

7 Research interests

- Estimation and forecasting for time series and panel data models
- Cross-section dependence in panel data models
- Semi- and nonparametric estimation methods
- Model validation
- Growth regressions
- Simulation-based statistical methods
- Statistical programming in `R`

8 Teaching

- Teaching Excellence Award (Preis für gute Lehre) 2015 — University of Passau

- Funding by "Programm Digitaler Campus Bayern 2016" for Big Data Analytics Accounting Education Project EEBDA (Evidenzbasierte Entscheidungen auf Grundlage von Big Data Analytics) which is a joint project of the Technical University of Munich, the University of Passau, the Polytechnic Landshut, the Polytechnic Schweinfurt-Würzburg and the Deggendorf Institute of Technology, a joint Bavarian cooperation dedicated to develop blended learning mechanisms for the area of Big Data Analytics.

- Teaching portfolio — Undergraduate level:
  - Mathematics for Economists
  - Statistics for Economists
  - Econometrics I (i.e. Introductory Econometrics), Econometrics II (i.e. Introduction to time series analysis), Econometrics III (i.e. Introductory Microeconometrics) [covers content of J.M. Wooldridge (2013), *Introductory Econometrics: A Modern Approach*, South-Western]
  - Mathematical Software
- Teaching portfolio — Graduate level:
  - Intensive Course in Econometrics
  - Methods of Econometrics
  - Multivariate Statistical Methods
  - Panel Data Analysis
  - Statistical and Econometric Models
  - Computer based Statistics 1 - Introduction to `R`
  - Computer based Statistics 2 - Regression in `R`
  - Regression and Simulation in `R`
  - Programming with `R`
- Teaching portfolio — Others:
  - Exercise groups:
    Applied Financial Econometrics, Dynamic Econometrics, Statistics I&II
  - Workshop:
    `R` for Business Informatics (taught at *13. Business informatics assistant professor meeting*, Passau, 2013)