Curriculum Vitae

Prof. Dr. Hans Manner

Contact Information

Department of Economics
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Personal details

Date of birth: 30th of October, 1980
Birthplace: Frankfurt/Oder
Nationality: German

Positions

10/2019–today	Head of the Economics Department, University of Graz
04/2017–today	Professor of Econometrics and Empirical Economics, University of Graz
07/2019–today	JOANNEUM Research, Senior Scientist (part time)
04/2010–03/2017	Assistant Professor of Econometrics, University of Cologne
04/2015–03/2016	Visiting Professor of Statistics (Lehrstuhlvertretung), TU Dortmund
04/2006–03/2010	PhD Student at the department of Quantitative Economics, Maastricht University
09/2008–12/2008	Visiting PhD student at the Institute of Statistics at Université Catholique de Louvain, Louvain-la-neuve, Belgium.

Education

04/2006–03/2010	PhD in Econometrics, Maastricht University
09/2001–07/2005	Master of Econometrics at Maastricht University
09/1993–07/2000	Abitur at Gymnasium Große Schule, Wolfenbüttel

Research

A Publications

"Stockmarket returns and oil price shocks: A CoVaR analysis based on dynamic vine copula models", (2022) with Julia Kielmann and Aleksey Min, *Empirical Economics*, 62, 1543-1574.

"Model and Moment Selection in Factor Copula Models", (2022) with Fang Duan and Dominik Wied, *Journal of Financial Econometrics*, 20(1), 45-75.

"A monitoring procedure for detecting structural breaks in factor copula models", (2021) with Florian Stark and Dominik Wied, *Studies in Nonlinear Dynamics and Econometrics*, 25(4), 171-192.

"Order Invariant Tests for Proper Calibration of Multivariate Density Forecasts", (2020) with Jonas Dovern, *Journal of Applied Econometrics*, 35, 440-456.

"Asymmetries in Business Cycles and the Role of Oil Production", with Betty C. Daniel, Christian M. Hafner and Leopold Simar, *Macroeconomic Dynamics*, 23, 1622-1648, 2019.

"Testing for Structural Breaks in Factor Copula Models", with Florian Stark and Dominik Wied, *Journal of Econometrics*, 208(2), 324-345, 2019.

"Forecasting Portfolio Conditional Quantiles with Nonlinear Dynamic Dependence: Evidence from Electricity Markets with Extreme Price Movements", with Farzad Alavi Fard, Armin Pourkhanali and Laleh Tafakori, *Energy Economics*, 78, 143-164, 2019.

"The "wrong skewness" problem in stochastic frontier models: A new approach", with Christian M. Hafner and Leopold Simar. *Econometric Reviews*, 37(4), 380-400, 2018.

"Forecasting realized variance measures using time-varying coefficient models", with Jeremias Bekierman, *International Journal of Forecasting*, 34(2), 276-287, 2018.

"Modeling and forecasting multivariate electricity price spikes", with Dennis Türk and Michael Eichler, *Energy Economics*, 60, 255-265, 2016.

"Modeling high dimensional time-varying dependence using dynamic D-vine models", with Carlos Almeida and Claudia Czado. *Applied Stochastic Models in Business and Industry*, 32, 621-638, 2016.

"Modeling and forecasting the outcomes of NBA Basketball games", *Journal of Quantitative Analysis in Sports*, 12(1), 31-41, 2016.

"Detecting financial contagion in multivariate systems", with Dominik Blatt and Bertrand Candelon. *Journal of Banking and Finance*, 59, 1-13, 2015.

"Modeling Multivariate Extreme Events Using Self-Exciting Point Processes", with Oliver Grothe and Volodymyr Korniichuk. *Journal of Econometrics*, 182(2), 269-289, 2014.

"Models for short term forecasting of spike occurrences in Australian electricity markets: a comparative study", with Michael Eichler, Oliver Grothe, and Dennis Tuerk. *Journal of Energy Markets*, 7(1), 2014.

"Analyzing the severity of accidents on the German Autobahn", with Laura Wünsch-Ziegler. *Accident Analysis and Prevention*, 57, 40-48, 2013.

"A survey on time-varying copulas: Specification, simulations and estimation", with Olga Reznikova. *Econometric Reviews*, 31(6), 654-687, 2012.

"Dynamic Stochastic Copula Models: Estimation, Inference and Applications", with Christian M. Hafner. *Journal of Applied Econometrics*, 27(2), 269-295, 2012.

"Multivariate Time Series Models for Asset Prices", with Christian M. Hafner, in: J.-C. Duan, W.K. Härdle, J. Gentle (Eds.), *Handbook of Computational Finance*, Springer Verlag, 89-115, 2011.

"On factors related to car accidents on German Autobahn connectors", with Martin Garnowski. *Accident Analysis and Prevention*, 43, 1864-1871, 2011.

"Tails of correlation mixtures of elliptical copulas", with Johan Segers. *Insurance: Mathematics and Economics*, 48, 153-160, 2011.

"Testing for Asset Market Linkages: A new Approach based on Time-Varying Copulas", with B. Candelon, *Pacific Economic Review*, 15(3), 364-384, 2010.

"Testing for Asymmetric Dependence", *Studies in Nonlinear Dynamics & Econometrics*, 14(2), 2010.

B Working Papers

"Spillover in the UK Housing Market", (2021) with Dominik Blatt and Kausik Chaudhuri, Graz Economics Papers 2021-13 (revise and resubmit at *Regional Studies*).

"A changepoint analysis of exchange rate and commodity price risks for Latin American stock markets", (2021) with Gabriel Rodríguez and Florian Stöckler, Graz Economics Papers 2021-14 (submitted for publication).

"Copula-based multivariate distributions and dependence modeling", (2021) (to be published as a book chapter in *Selected Topics in Cross Section and Panel Data Econometrics*, Springer).

"Testing for Co-jumps in High-frequency Asset Prices", (2016) with Markus Kösler.

"Services Liberalisation in Germany - Overview and the Potential of Deregulation", (2015), with Oliver Arentz, Leonard Münstermann, Clemens Recker, Steffen Roth and Achim Wambach.

"Robust estimation of threshold autoregressions and the law of one price", (2015) with Benjamin Tischler.

"Forecasting international stock market correlations: Does anything beat a CCC?",(2010) with Olga Reznikova.

"Estimation and Model Selection of Copulas with an Application to Exchange Rates", (2007) METEOR research memorandum RM/07/056.

Conferences and Talks

2022 Research Seminar Economics Department, WU Vienna.

2020 Research Seminar TU Munich.

2019 Verein für Socialpolitik - Ausschuss für Ökonometrie (Rauischholzhausen), Annual Meeting of the German Economic Association (Leipzig), New Developments in Econometrics and Time Series (Graz), Research Seminar University of Cologne, Research Seminar University of Vienna.

2018 Ninth International Workshop on Simulation (Barcelona), Finance Research Day (Graz).

2017 13th Workshop on Stochastic Models, Statistics and Their Applications (Berlin).

2016 ISF (Santander), IAAE (Milan) , EEA-ESEM (Geneva), Meeting of the German Statistical Society (Augsburg), CFE (Sevilla), Research Seminar Maastricht University, Research Seminar Kiel University

2015 CFE (London), Meeting of the German Statistical Society (Hamburg), Annual Meeting of the German Economic Association (Münster)

2014 CFE (Pisa), Meeting of the German Statistical Society (Hannover), Annual Meeting of the German Economic Association (Hamburg), Workshop on Non- and Semiparametric Volatility and Correlation Models (Paderborn), Humbold University (Berlin)

2013 CFE (London), Meeting of the German Statistical Society organizer of the "Young researcher symposium"(Berlin), ESEM (Gotheburg), Workshop on Advances in Quantitative Economics (Maastricht)

- 2012 Université Catholique de Louvain, Summer school on copulas (Munich), Workshop on copulas (Krakow), University of Macedonia (Thessaloniki)
- 2011 CFE (London), Meeting of the German Statistical Society (Leipzig), 46th Scientific Meeting of the Italian Statistical Society (Bologna), 15th Annual International Conference on Macroeconomic Analysis and International Finance (Crete), Workshop on vine copulas (Munich)
- 2010 CFE (London), 45th Scientific Meeting of the Italian Statistical Society (Padua), Symposium on Computational Finance (Singapore), "Oberseminar" University of Cologne
- 2009 34th Symposium of Economic Analysis(Valencia), "Oberseminar Finanz- und Versicherungsmathematik LMU - TUM" (Munich), 3rd workshop of the Methods in International Finance Network (Luxembourg), Workshop on copulas (Warsaw), NESG Meeting (Amsterdam), Humboldt-Copenhagen Conference (Berlin), Research Seminar Econometrics Maastricht
- 2008 33rd Symposium of Economic Analysis (Zaragoza), ESEM (Milan) Universidad Católica Sedes Sapientiae (Lima), 12th Annual International Conference on Macroeconomic Analysis and International Finance (Crete), Université Catholique de Louvain, PhD Colloquium (Maastricht), Research Seminar Econometrics Maastricht
- 2007 Method in International Finance Network Workshop(Maastricht), Research Seminar Econometrics Maastricht

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Teaching experience

- 2021 Econometrics 1 and 2, Microeconometrics, Macroeconometrics, Bachelor Thesis Seminar. Master Seminar Empirical Economics, Quantitative Empirical Methods and Econometrics (PhD)
- 2020 Econometrics 1 and 2, Microeconometrics, Macroeconometrics, Bachelor Thesis Seminar. Master Seminar Empirical Economics, Quantitative Empirical Methods and Econometrics (PhD), Econometría Avanzada: Series de Tiempo (Master, Universidad Católica del Perú)
- 2019 Econometrics 1 and 2, Microeconometrics, Macroeconometrics, Bachelor Thesis Seminar. Master Seminar Empirical Economics, Quantitative Empirical Methods and Econometrics (PhD)
- 2018 Macroeconometrics, Econometrics 1 and 2, Bachelor Thesis Seminar, Econometría Avanzada: Series de Tiempo (Master, Universidad Católica del Perú), Microeconometrics, Quantitative Empirical Methods and Econometrics (PhD)
- 2017 Macroeconometrics (Master), Microeconometrics (Master), Bachelor Thesis Seminar (Bachelor), Econometrics 1 (Bachelor)
- 2016 Selected Quantitative Methods (Bachelor), Applied Econometrics (Bachelor)
- 2015 Sampling Techniques (Master), Intensive course Statistics (Master), Selected Quantitative Methods (Bachelor), Survey and Sampling Methods (Bachelor), Seminar Applied Econometrics (Master)
- 2014 Applied Econometrics (Bachelor), Advanced Statistics I: Stochastic Models (Master and PhD), Empirical Research Methods in Economics and Business (Master and PhD)
- 2013 Selected Quantitative Methods (Bachelor), Probability Theory and Statistical Inference (Bachelor), Advanced Econometrics: Time series analysis (Master and PhD), Empirical Research Methods in Economics and Business (Master and PhD)
- 2012 Selected Quantitative Methods (Bachelor), Econometrics (Master)

2011 Selected Quantitative Methods (Bachelor), Advanced seminar Econometrics: Forecasting (Master), Econometrics (Master)

2010 Introductory Econometrics (Bachelor), Selected Quantitative Methods (Bachelor)

Referee Activity

Applied Financial Economics, Applied Stochastic Models in Business and Industry, AStA Advances in Statistical Analysis, Computational Statistics & Data Analysis, Computational Statistics, Communications in Statistics - Simulation and Computation, Czech Science Foundation, Decisions in Economics and Finance, Deutsche Forschungsgemeinschaft, Econometrics, Econometrics and Statistics, Econometric Theory, Economic Modelling, Einstein Foundation, Emerging Markets and Trade, Empirical Economics, Energies, Energy Economics, Extremes, Heliyon, International Journal of Forecasting, Journal of Applied Econometrics, Journal of Applied Statistics, Journal of Banking and Finance, Journal of Business and Economic Statistics, Journal of Computational and Graphical Statistics, Journal of Credit Risk, Journal of Econometrics, Journal of Empirical Finance, Journal of Financial Econometrics, Journal of Forecasting, Journal of Graphical and Computational Statistics, Journal of Sports Analytics, Journal of Quantitative Analysis in Sports, Journal of Risk, Journal of the Royal Statistical Society B and C, Letters in Biomathematics, National Science Foundation, NWO, Operations Research and Decisions, Quantitative Finance, Revista Colombiana de Estadistica, Risk Management, Sankhya B, SoftwareX, Spring Meeting of Young Economists 2011, Statistica Sinica, Statistics and Computing, Statistical Papers, Statistics and Probability Letters, Statistics and Risk Modeling, Studies in Nonlinear Dynamics & Econometrics, Sustainability, The Open Statistics and Probability Journal.

Editorial Work

Associate Editor at Empirical Economics

PhD Students

Tobias Eibinger, University of Graz, 2020-

Markus Simbürger, University of Graz, 2019-

Anna Eisner, University of Graz, 2019-

Chi Yung Yeung, University of Graz, 2017-

Florian Stark, University of Cologne, 2017-2019

Volodymyr Korniichuk, Cologne Graduate School, 2011-2013

Awards and Grants

ARCP Grant for the project "The role of persistence in tackling Austria's climate target: Policies for the transport sector", joint project with IlASA and Wegener Center Graz, ∼250000€.

DFG grant for the project "Structural breaks and time-variation in high-dimensional dependence structures", joint with Dominik Wied, 168000€

Project contract "Scope and impact of potential further liberalisation in the provision of services in Germany", UK Department for Business, Innovation & Skills, joint with Institute for Economic Policy at the University of Cologne, ∼55000€.

Wolfgang-Wetzel prize of the German Statistical Society 2014, 1000€.

METEOR PhD travel grant for a 4-month research visit to Louvain-la-Neuve, ~4000€