

[Thomas Stark]

Curriculum Vitae

Contact Information

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EDUCATION

Ph.D. in Statistics and Operation Research [Oct. 2019-]

University of Vienna, Austria.

Co-supervision Prof. Steinberger and Prof. Reschenhofer.

Master in Statistics [Oct. 2017-2019]

University of Vienna, Austria.

Bachelor in Statistics [Oct. 2014-2017]

University of Vienna, Austria.

Bachelor in Economics [Oct. 2013-2016]

University of Vienna, Austria.

RESEARCH INTERESTS

High-Dimensional Data Analysis, Predictive Inference, Time Series Analysis, Financial Econometrics.

PUBLICATIONS

Reschenhofer, E., Mangat, M., Stark, T. (2020). Volatility forecasts, proxies and loss functions. *Journal of Empirical Finance*. 59, 133-153.

Reschenhofer, E. Mangat, M., Stark, T. (2020). Improved estimation of the memory parameter. *Theoretical Economics Letters (TEL)*. 10(1), 47-68.

Reschenhofer, E., Stark, T. Mangat, M. (2020). Robust estimation of the memory parameter. *Journal of Statistical and Econometric Methods*. 9 (4), 53-86.

Reschenhofer, E., Stark, T. (2019). Forecasting the yield curve with dynamic factors. *Romanian Journal of Economic Forecasting*. XXII, 115-129.

TEACHING EXPERIENCE

Time Series Analysis - 1 semester University of Vienna	[Oct. 2019 - Jan. 2020]
Tutor-Statistics 1- 5 semesters University of Vienna	[Oct. 2016 - June 2019]
Tutor-Linear Models 1 - 1 semester University of Vienna	[Oct. 2017 - Jan. 2018]
Tutor-Microeconomics - 2 semesters University of Vienna	[Oct. 2014 - June 2015]
Tutor-Microeconomics - 1 semester TU Vienna	[Mar. 2016 - June 2016]
Research assistant University of Vienna	[Oct. 2016 - June 2019]

PRESENTATIONS

Public Presentation (FÖP) University of Vienna, <i>"High-dimensional prediction analysis for gradient descent applied to ridge regression".</i>	January, 2021
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Languages

German (native)
English (fluent)
French (basic)

Software and Programming Skills

R (excellent)
Office (excellent)
Python (good)
Stata (good)