Stefan Bruder

Contact Information

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Research Interests

Time Series Econometrics, Bootstrap Methods, Forecasting, Multiple Testing, Financial Econometrics

Education

University of Zurich, Department of Economics

- PhD in Economics, 2013-2018 (expected)
- Master of Arts in Economics, 2009-2012
- Bachelor of Arts in Economics, 2006-2009

Experience

- *2012 - present*: Research Associate at the Chair for Econometrics and Applied Statistics (Prof. Michael Wolf, Ph.D.), Department of Economics, University of Zurich
- *2010 - 2012*: Research Assistant at Hinder Asset Management AG

Working Papers

- A Comparison of Several Methods to Compute Joint Prediction Regions for Path Forecasts
- Balanced Bootstrap Joint Confidence Bands for Structural Impulse Response Functions (with Michael Wolf)

Work in Progress

- Inference for Structural Impulse Responses in SVAR-GARCH Models
- Testing for Normality in High Dimensions

Teaching

University of Zurich

- Seminar in Program Evaluation (Master), Teaching Assistant: 2016
- Econometrics for Research Students I (PhD), Teaching Assistant: 2015, 2014
- Probability Theory (PhD), Lecturer: 2017, 2016, 2015, 2014
- Advanced Statistics (Master), Teaching Assistant: 2017, 2016, 2015, 2014, 2013, 2012
- Time Series Analysis (Master), Teaching Assistant: 2017

Winter/Summer Schools

- **17th Winter School on Mathematical Finance 2018 (scheduled):**
  Extreme Risks, Algorithmic and High-Frequency Trading
- **Barcelona GSE Summer School 2017:**
  Time Series Methods for Financial Time Series: Christian Brownlees
- **Barcelona GSE Summer School 2016:**
  Modelling Non-linear and Non-stationary Time Series: Laura Mayoral and Gabriel Pérez-Quirós

Conferences CMStatistics 2016 (Sevilla)

Software Julia, R, Matlab, LaTeX, VBA

Professional Activity Co-organizer, Zurich Workshop on Economics 2015