

Lennart Oelschläger

Research Associate and PhD Student
Bielefeld University, Germany
Born on 16.11.1994.

«Identify the essential. Eliminate the rest.»

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Employment

Research Associate, *Bielefeld University* 2019 - current

Education

Ph.D. Student in Econometrics, *Bielefeld University* 2019 - current

M.Sc. in Mathematical Economics, *Bielefeld University* 2017 - 2019

B.Sc. in Mathematics, *Bielefeld University* 2013 - 2017

Publications

JOURNAL ARTICLES

Detecting bearish and bullish markets in financial time series using hierarchical hidden Markov models, Oelschläger and Adam (2021), *Statistical Modelling*

CONFERENCE PAPERS

Bayes Estimation of Latent Class Mixed Multinomial Probit Models, Oelschläger and Bauer (2021), *TRB Annual Meeting*

SOFTWARE

[fHMM](#): Fitting (hierarchical) hidden Markov models to financial data.

[RprobitB](#): Bayesian estimation of probit models.

[ao](#): Alternating optimization of (high-dimensional) functions.

[vntrs](#): Variable neighborhood trust region search.

[ino](#): Initialization of numerical optimization.

Talks

Bayes estimation of probit choice models with `RprobitB`, *10th Young Researcher Workshop at Bielefeld University*, 10.03.2022

Klassifizierung von Präferenzen: Eine Anwendung mit dem R Paket `RprobitB`, *27. AKA-Workshop at Kloster Irsee*, 18.11.2021

On the initialization of multinomial probit models, *9th Young Researcher Workshop at Bielefeld University*, 16.07.2021

Bayes estimation of latent class mixed multinomial probit models, *Poster Session at the 100th Transportation Research Board Annual Meeting*, 28.01.2021

Approximating mixing distributions in probit models via a Bayesian approach, *Centre for Statistics at Bielefeld University*, 24.11.2020

Detecting bearish and bullish markets in financial time series using hierarchical hidden Markov models, *Doctoral Day at Bielefeld University*, 02.10.2020

Teaching

R course, *Bielefeld University* WT 21/22

Reading course for statistical science, *Bielefeld University* WT 21/22

Preparatory course for mathematics, *Bielefeld University* WT 21/22

Exercise course for mathematics, *Bielefeld University* WT 19/20, ST 20, WT 20/21, SS 21, WT 21/22

Tutorial for statistics, *Bielefeld University* WT 15/16, ST 16, WT 16/17, WT 18/19, ST 19

Miscellanea

Aviation: I own a private pilot license.

Chess: I play chess since I am 5 years old.

Tennis: Only outside and in good weather.

Languages: English, French, R, LaTeX, Markdown, C++, Matlab, Python, Java.