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Claudia Czado

Curriculum Vitae

Education

1984–1989 **Ph.D**, *Operations Research and Industrial Engineering, Cornell University*, Ithaca, U.S.A.

1984–1987 **M.Sc**, *Operations Research and Industrial Engineering, Cornell University*, Ithaca, U.S.A.

1978–1984 **Diplom**, *Mathematics (Statistics and Probability), Georg-August-Universität*, Göttingen, Germany.

Academic Positions

Since 2011 **Associate Professor (C3)** , *Technical University of Munich*, Garching, Germany, Applied Mathematical Statistics.

2008–2011 **Full Professor for 3 years (C4)** , *Technical University of Munich*, Garching, Germany, Applied Mathematical Statistics.

1998–2008 **Associate Professor (C3)** , *Technical University of Munich*, Garching, Germany, Applied Mathematical Statistics.

1994–1998 **Associate Professor**, *York University*, Toronto, Canada, Department of Mathematics and Statistics.

1989–1994 **Assistant Professor**, *York University*, Toronto, Canada, Department of Mathematics and Statistics.

1989 **Post Doctoral Fellow**, *McGill University*, Montreal, Canada , Department of Mathematics and Statistics.

Honours and Awards

2001 Fulbright Travel Grant for Senior Scientists

1986–1987 Cornell University, Mathematical Sciences Institute Fellowship

1987–1988 Cornell University, Graduate School Summer Fellowship

1982–1983 Georg-August Universität - Cornell University, Graduate Exchange Fellowship

Research Impact

Google Scholar (7th June 2020)

	All	Since 2015
Citations	7114	4549
h-index	39	32
i10-index	101	76

Selected publications (last 6 years)

- Kreuzer, A. and Czado, C., 2020. Efficient Bayesian inference for nonlinear state space models with univariate autoregressive state equation. Journal of Computational and Graphical Statistics, 1-12.
- Barthel, N., Czado, C., Okhrin, Y., 2020. A partial correlation vine based approach for modeling and forecasting multivariate volatility time-series. Computational Statistics & Data Analysis, 142, 106810.
- Nagler, T., Bumann, C., Czado, C., 2019. Model selection in sparse high-dimensional vine copula models with an application to portfolio risk. Journal of Multivariate Analysis, 172, 180–192.
- Müller, D., Czado, C., 2019. Dependence modelling in ultra high dimensions with vine copulas and the Graphical Lasso. Computational Statistics & Data Analysis, 137, 211–232.
- Killiches, M., Czado, C., 2018. A D-vine copulabased model for repeated measurements extending linear mixed models with homogeneous correlation structure. Biometrics, 74(3), 997-1005.
- Müller, D., Czado, C., 2018. Representing sparse Gaussian DAGs as sparse R-vines allowing for non-Gaussian dependence. Journal of Computational and Graphical Statistics, 27(2), 334–344.
- Panagiotelis, A., Czado, C., Joe, H., Stöber, J., 2017. Model selection for discrete regular vine copulas. Computational Statistics & Data Analysis, 106, 138–152.
- Kraus, D., Czado, C.,2017. D-vine copula based quantile regression. Computational Statistics Data Analysis, 110, 1-18.
- Nagler, T., Czado, C., 2016. Evading the curse of dimensionality in nonparametric density estimation with simplified vine copulas. Journal of Multivariate Analysis, 151, 69–89.
- Bauer, A., Czado, C., 2016. Pair-copula Bayesian networks. Journal of Computational and Graphical Statistics, 25(4), 1248–1271.
- Almeida, C., Czado, C., Manner, H., 2016. Modeling high-dimensional time-varying dependence using dynamic D-vine models. Applied Stochastic Models in Business and Industry, 32(5), 621–638.
- Erhardt, T.M., Czado, C., Schepsmeier, U., 2015. Spatial composite likelihood inference using local C-vines. Journal of Multivariate Analysis, 138, 74–88.
- Erhardt, T.M., Czado, C., Schepsmeier, U., 2015. R-vine models for spatial time series with an application to daily mean temperature. Biometrics, 71(2), 323–332.
- Stöber, J., Czado, C., 2014. Regime switches in the dependence structure of multidimensional financial data. Computational Statistics & Data Analysis, 76, 672-686.
- Brechmann, E., Czado, C., and Paterlini, S., 2014. Flexible dependence modeling of operational risk losses and its impact on total capital requirements. Journal of Banking & Finance, 40, 271-285.

Books

- Czado, C., 2019. Analyzing Dependent Data with Vine Copulas. Lecture Notes in Statistics, Springer.
- Czado, C., and Schmidt, T.,2011. Mathematische Statistik. Springer-Verlag.

Ph.D. Supervision (last 6 years)

- R.Zhang, Efficient parameter estimation in the high-dimensional inverse problem of seismic tomography, 2014
- U. Schepsmeier, Estimating standard errors and effcient goodness-of-fit tests for regular vine copula models, 2014
- L. Gruber, Bayesian Modeling of General Multivariate Problems and High-Dimensional Time Series, 2015,
- T. Erhardt, Development of Vine Copula based Drought Indices and Model Evaluation under the Presence of Non-Stationarity, 2017
- D. Kraus, D-vine copula based quantile regression and the simplifying assumption for vine copulas,

2017

- M. Killiche, Model distances, block maxima and repeated measurements in the context of vine copulas, 2017
- D. Müller, Selection of Sparse Vine Copulas in Ultra High Dimensions, 2017
- T. Nagler, Nonparametric estimation in simplified vine copula models, 2018
- N. Barthel, Vine based models for multivariate volatility time-series and time-to-event data, 2019
- A. Kreuzer, Bayesian time series modeling with copula structures, 2020

In addition, I supervised 1 Post doctoral student and over 30 Master students during the last 6 years. Currently I have 4 Ph.D. students and 7 Master students.

June 2020