

Lennart Oelschläger

✉ oelschlaeger.lennart@gmail.com

💻 oilbat.de · 🌐 loelschlaeger · 🐦 l_oelschlaeger

🏠 I live in Bielefeld, Germany and was born on 16.11.1994 in Herford, Germany.



RESEARCH INTERESTS

- **Discrete choice models**
Heterogeneous preferences, Initialization
- **Hidden Markov models**
Applications to financial markets

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

TEACHING EXPERIENCE

- **Exercise courses for math**
Bielefeld University 2019 - current
- **Tutorials for statistics**
Bielefeld University 2015 - 2019

PUBLICATIONS

- **Bayes Estimation of Latent Class Mixed Multinomial Probit Models**
TRB Annual Meeting 2021 *Oelschläger, Bauer (2020)*
- **Detecting bearish and bullish markets in financial time series using hierarchical hidden Markov models**
Preprint *Oelschläger, Adam (2020)*

SKILLS

- **Data Science**
Bayesian methods, Machine learning
- **Programming**
R, C++, MATLAB, LaTeX, Git
- **Languages**
German, English, French

SOFTWARE

- **fHMM** [github.com/loelschlaeger/fHMM]
R-Package for fitting (hierarchical) hidden Markov models to financial data

TALKS

- **Approximating mixing distributions in probit models via a Bayesian approach**
Centre for Statistics Bielefeld University 24.11.2020
- **Detecting bearish and bullish markets in financial time series using hierarchical hidden Markov models**
Doctoral Day Bielefeld University 02.10.2020

HOBBIES & INTERESTS



Aviation



Chess



Tennis