

CURRICULUM VITAE

Prof. Dr. Markus Reiß

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Institut für Mathematik
Humboldt-Universität zu Berlin
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10099 Berlin



Year of birth: 1973
Marital status: married, two children

Formation

- 2002 Ph.D. (*summa cum laude*) in Mathematics, HU Berlin, on
Nonparametric estimation for stochastic delay differential equations
(reports: U. Küchler, D. Picard, M. Scheutzow)
- 1999-2002 Ph.D. student at HU Berlin and Université de Paris VI
- 1999 Diploma (*mit Auszeichnung*) in Mathematics, FU Berlin
- 1992-1999 Studies in Mathematics with minors Physics and Meteorology at FU
Berlin and Somerville College Oxford
(interrupted by “Zivildienst“ 1993-94)
- 1992 Abitur at Gymnasium Steglitz, Berlin

Professional career

- since 2008 Full professor for *Mathematical Statistics*, Humboldt University Berlin
- 2006-2008 Deputy chairman of the Institute of Applied Mathematics, University of
Heidelberg
- 2005-2008 Full professor for *Mathematical Statistics*, University of Heidelberg
- 2005-2006 Scientist in charge at the Sonderforschungsbereich 649 *Economic Risk*,
HU Berlin
- 2004-2005 Research assistant at Weierstraß-Institut for Applied Analysis and Sto-
chastics (WIAS), Berlin
- 2002-2003 Research assistant (1/3-position) at Sonderforschungsbereich 373 *Simu-
lation and Quantification of Economic Processes*, HU Berlin
- 2000-2001 European Ph.D. grant, Université de Paris VI
- 1999-2003 Research assistant (2/3-position) in Mathematics, HU Berlin
- 1996-1999 Tutor for teaching, Institute of Mathematics, FU Berlin
- 1996 Internship at Bundesanstalt für Materialforschung (BAM), Berlin
- 1993-1994 “Zivildienst“ at a school for mentally handicapped children, Berlin

Offers, awards, grants

- 2009 Offer for a W3-Professorship *Mathematical Statistics*, HU Berlin, accepted
- 2007 Offer for a W3-Professorship *Mathematical Statistics*, HU Berlin, not realized
- 2007 Offer for a W3-Professorship *Mathematical Statistics*, TU Darmstadt, not realized
- 2005 Offer for a W3-Professorship *Mathematical Statistics*, Heidelberg University, accepted
- 2003 Offer for a Juniorprofessorship *Statistics*, Universität Greifswald, not realized
- 2002 Humboldt-Price for excellent dissertations, HU Berlin
- 1999 Award for the Diploma thesis by the Deutsche Mathematiker-Vereinigung (DMV)
- 1992-1999 Grant by the Studienstiftung des deutschen Volkes

Refereed Publications

- M. Reiß (2011): Asymptotic equivalence for inference on the volatility from noisy observations, *Annals of Statistics* **39**(2), 772–802.
- J. Kappus, M. Reiß (2010): Estimation of the characteristics of a Lévy process observed at arbitrary frequency, *Statistica Neerlandica* **64**(3), 314–328.
- X. Chen, M. Reiß (2010): On rate optimality for ill-posed inverse problems in econometrics, *Journal of Econometric Theory*, doi: 10.1017/S0266466610000381.
- M. H. Neumann, M. Reiß (2009): Nonparametric estimation for Lévy processes from low-frequency observations, *Bernoulli* **15**(1), 223–248.
- F. Bauer, M. Reiß (2008): Regularisation independent of the noise level: an analysis of quasi-optimality, *Inverse Problems* **24**, doi:10.1088/0266-5611/24/5/055009.
- M. Reiß (2008): Asymptotic equivalence for nonparametric regression with multivariate and random design, *Annals of Statistics* **36**(4), 1957–1982.
- M. Hoffmann, M. Reiß (2008): Nonlinear estimation for linear inverse problems with error in the operator, *Annals of Statistics* **36**(1), 310–336.
- M. Reiß, M. Riedle, O. van Gaans (2007): On Emery’s inequality and a variation-of-constants formula, *Stochastic Analysis and Applications* **25**(2), 353–379.
- M. Fischer, M. Reiß (2007): Discretisation of stochastic control problems for continuous time dynamics with delay, *Journal of Computational and Applied Mathematics* **205**(2), Special Issue on Evolutionary Problems, 969–981.
- A. Dalalyan, M. Reiß (2007): Asymptotic statistical equivalence for ergodic diffusions: the multidimensional case, *Probability Theory and Related Fields* **137**(1-2), 25–47.
- D. Belomestny, M. Reiß (2006): Spectral calibration for exponential Lévy models, *Finance and Stochastics* **10**(4), 449–474.

- M. Reiß, M. Riedle, O. van Gaans (2006): Delay differential equations driven by Lévy processes: stationarity and Feller properties, *Stochastic Processes and their Applications* **116**(10), 1409–1432.
- M. Reiß (2006): Nonparametric volatility estimation on the real line from low-frequency data, in *The Art of Semiparametrics* (S. Sperlich, W. Härdle, G. Aydinli Ed.), Physica, Heidelberg, 32–48.
- P. Gapeev, M. Reiß (2006): An optimal stopping problem in a diffusion-type model with delay, *Statistics and Probability Letters* **76**(6), 601–608.
- A. Dalalyan, M. Reiß (2006): Asymptotic statistical equivalence for scalar ergodic diffusions, *Probability Theory and Related Fields* **134**(2), 248–282.
- M. Reiß (2005): Adaptive estimation for affine stochastic delay differential equations, *Bernoulli* **11**(1), 67–102.
- M. Reiß (2004): Estimating the time delay in affine stochastic delay differential equations, *International Journal of Wavelets, Multiresolution and Information Processing* **2**(4), Special Issue Wavelets in Statistics, 525–544.
- A. Cohen, M. Hoffmann, M. Reiß (2004): Adaptive wavelet Galerkin methods for linear inverse problems, *SIAM Journal of Numerical Analysis* **42**(4), 1479–1501.
- E. Gobet, M. Hoffmann, M. Reiß (2004): Nonparametric estimation of scalar diffusions based on low-frequency data, *Annals of Statistics* **32**(5), 2223–53.
- M. Reiß (2002): Minimax rates for nonparametric drift estimation in affine stochastic delay equations, *Statistical Inference for Stochastic Processes* **5**(2), 131–152.

Further scientific activities

Third-party funding: project C4 in SFB 649 Economic Risk 2005-06 (DFG); project Stochastic optimisation with delay 2006-08 (DFG); Russian-German collaboration grant 2006-10 (DFG/INTAS); finance in industry project FIDEUM 2007-10 (BMBF); Heidelberg Graduate School in Applied Mathematics 2007-08 (Excellence Initiative); IRTG Stochastic Processes 2009-11 (DFG); project C12 in SFB 649 Economic Risk since 2009 (DFG); support for Dynstoch meeting 2009 (DFG); Berlin Mathematical School since 2009 (Excellence Initiative)

Organisation of the mini-workshop *Statistical methods for inverse problems*, Oberwolfach, November 2006 (with M. Hoffmann), of the workshop *Sparsity and Inverse Problems in Statistical Theory and Econometrics*, Berlin, December 2008 (with G. Blanchard, Y. Ritov, V. Spokoiny), of the *Dynstoch meeting 2009*, Berlin (with U. Küchler), of the *Oberwolfach Seminar: Statistics for Stochastic Differential Equations*, October 2011 (with S. Ditlevsen, M. Sørensen, J. Jacod).

Associate Editor *Annals of Statistics* (since 2008), *Stochastic Processes and their Applications* (since 2009) and *Statistics* (since 2010)

Referee for *Annales de l'Institut Henri Poincaré*, *Annals of Applied Probability*, *Annals of Statistics*, *Applied and Computational Harmonic Analysis*, *Bernoulli*, *Computational Statistics and Data Analysis*, *Econometric Theory*, *Electronic Journal of Statistics*, *International Journal of Statistics and Management Systems*, *International Journal of Wavelets, Multiresolution and Information Processing*, *Journal of Econometrics*, *Journal of Multivariate Analysis*, *Journal of Nonparametric Statistics*, *Journal of the Royal Statistical Society B*, *Mathematical Methods of Statistics*, *Numerische Mathematik*, *Probability Theory and Related Fields*, *Sankhya*, *Scandinavian Journal of Statistics*, *SIAM Journal of Mathematical Analysis*, *Statistica Neerlandica*, *Statistica Sinica*, *Statistics*, *Statistics and Decisions*, *Stochastics and Dynamics*, *Stochastic Processes and their Applications*.

Author for *Mathematical Reviews* and *Zentralblatt für Mathematik*.

Referee for *Deutsche Forschungsgemeinschaft*, *Alexander von Humboldt-Stiftung*, *ZIF Bielefeld* and *National Science Foundation (USA)*