

# Lukas Bauer (Curriculum Vitæ)

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## Research Interests

Forecast evaluation, forecast combination, financial tail risk, probabilistic forecasting, machine learning.

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## Current Position

10/2025 – Postdoctoral Researcher, Chair of Statistics and Econometrics, University of Freiburg.

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## Education

- 10/2022–09/2025 **Ph.D. (Dr. rer. pol.) in Economics** Chair of Statistics and Econometrics, University of Freiburg. *Supervisor: Prof. Dr. Roxana Halbleib.*
- 04/2020 – 09/2022 **M.Sc. Mathematical Finance.** University of Konstanz.
- 09/2016 – 12/2019 **B.Sc. Economics.** University of Mannheim.
- 09/2018 – 01/2019 **Economics.** Semester abroad, University of Nottingham.

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## Working Papers

Conditional Method Confidence Set. *With E. Kazak*, <http://arxiv.org/abs/2505.21278>.

Evaluating Financial Tail Risk Forecasts: Testing Equal Predictive Ability. <http://arxiv.org/abs/2505.23333>.

High Frequency Econometrics: A Selective Survey. *With R. Halbleib, R. Olsen, and T. Andersen.*

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## Presentations (includes scheduled)

- 2025 Doctoral Workshop, Wiesneck, Germany; DAGStat, Berlin, Germany; FFM, Venice, Italy; QFFE, Marseille, France; SoFiE Annual Conference, Paris, France; World Congress, Seoul, South Korea; Statistische Woche, Wiesbaden, Germany; CFE London, UK.
- 2024 Doctoral Workshop, Konstanz, Germany; QFFE, Marseille, France; ISF, Dijon, France; IAAE, Thessaloniki, Greece; CompStat, Giessen, Germany; CFE, London, UK.
- 2023 Young Scientists Workshop Statistische Woche, Dortmund, Germany.

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## Teaching

### Lecturer

Winter 2025/26 **Econometrics (B.Sc.)**. University of Freiburg.

### Teaching assistant

Winter 2024/25 **Econometrics (B.Sc.)**. University of Freiburg.

Winter 2023/24 **Intermediate Econometrics (M.Sc.)**. University of Freiburg.

Winter 2022/23 **Econometrics (B.Sc.)**. University of Freiburg.

Winter 2017/18 **Principles of Economics. (B.Sc.)**. University of Mannheim.

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## Languages

German Native Language.

English Fluent (C1).

French Good knowledge (B2).

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## IT Skills

$\LaTeX$  Advanced.

Microsoft Office Good.

Python Advanced.

Matlab, R, SQL,  
Stata Basic.

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## Service

Academic self-governance Doctoral member of the hiring committee for Microeconomics (W3) at the University of Freiburg, 2025.