Bennet Ströh | CV

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Experience

- **Imperial College London** — **London, UK**
  Research Associate, Department of Mathematics, Statistics section — *October 2021–present*
  Postdoctoral position. Research on statistics in extremes and PAC bayesian learning.
- **The Alan Turing Institute** — **London, UK**
  Research Associate, Programme on Data-Centric Engineering — *October 2021–present*
  Working on the project: 'Monitoring Complex Systems with Rare High Consequence Events'.
- **Ulm University** — **Ulm, Germany**
  Graduate Teaching Assistant, Institute of Mathematical Finance — *April 2018–September 2021*
  Holding exercise lectures for undergraduate and postgraduate courses in econometrics, statistical learning, statistics, financial mathematics, stochastic analysis and (applied) probability theory.
- **d-fine** — **Frankfurt am Main, Germany**
  Consulting Intern, staffed at a leading german electric utility company — *September 2017–November 2017*
  Update in the company's regulatory reporting process of OTC gas and power contracts according to EMIR. In particular: Conception and implementation of an error detection routine (in Python).
- **HSBC** — **Düsseldorf, Germany**
  Risk Management Intern, Risk/Traded Risk & Wholesale Analytics department — *January 2016–March 2016*
  Focus on credit and settlement risk: conduction and validation of stress tests in the framework of the 2016 EBA stress test.

Education

- **Ulm University** — **Ulm, Germany**
  PhD in Mathematical Statistics, Summa cum laude. — *April 2018–September 2021*
- **Ulm University** — **Ulm, Germany**
  MSc in Mathematics and Management. — *September 2016–March 2018*
- **Lund University** — **Lund, Sweden**
  Study abroad, EU's scholarship program Erasmus+. — *August 2015–January 2016*
- **Ulm University** — **Ulm, Germany**
  BSc in Mathematics and Management. — *October 2013–September 2016*

Publications

- **I. V. Curato, R. Stelzer and B. Ströh (2021).** 'Central limit theorems for stationary random fields under weak dependence with application to ambit and mixed moving average fields'. *Annals of Applied Probability* (*to appear*).

Submitted

- **B. Ströh (2021).** 'Statistical inference for continuous-time locally stationary processes using stationary approximations'. *arXiv e-prints* [*math.ST*]. Under review at Bernoulli. arXiv:2105.04390.
- **R. Stelzer and B. Ströh (2021).** 'Approximations and asymptotics of continuous-time locally stationary processes'. *arXiv e-prints* [*math.PR*]. Submitted. arXiv:2105.00223.
- **A. Bitter, R. Stelzer and B. Ströh (2021).** 'Continuous-time locally stationary time series models'. *arXiv e-prints* [*math.PR*]. Under review at Journals in Applied Probability. arXiv:2104.13796.

Talks, conferences and schools

- 27th September - 1st October 2021. German Probability & Statistics Days 2021. Virtuell conference. Talk: *'Approximations, asymptotics and inference for continuous-time locally stationary processes'.*
- 14th - 18th June 2021. Nordic Probabilistic AI School. Virtuell school on *Probabilistic Modeling, Variational Inference, Probabilistic Programming and Deep Generative Models.*
- 24th - 28th August 2020. Bernoulli-IMS One World Symposium 2020. Virtuell conference. Talk: *'Central limit theorems for stationary random fields under weak dependence with application to mixed moving average fields'.*
- 8th - 10th October 2019. Risk and Statistics, 2nd ISM-UUlm Joint Workshop. Ulm, Germany. Talk: *'Weak dependence of mixed moving average processes and random fields with applications'.*
- 22nd - 26th July 2019. 32nd European Meeting of Statisticians (EMS 2019). Palermo, Italy. Talk: *'Weak dependence of causal random fields and statistical applications'.*
- 4th - 6th June 2018. Conference on non-stationarity. Cergy-Pointoise, France.

Teaching, Grants and Scholarships

Teaching

- **Ulm University** — **Ulm, Germany**
  Supervising theses, holding lectures for 9 different courses for up to 200 students. — *April 2018–September 2021*
- **School of Advanced Professional Studies** — **Ulm, Germany**
  GTA for a part-time MSc programme on actuarial science. — *April 2018–September 2021*

Grants and Scholarships

- **Hanns-Seidel Foundation** — **Munich, Germany**
  PhD scholarship funded by the Federal Ministry of Education and Research. — *January 2020–present*
- **Hanns-Seidel Foundation** — **Munich, Germany**
  MSc Scholarship funded by the Federal Ministry of Education and Research. — *October 2016–April 2018*
- **Erasmus+** — **Ulm, Germany**
  EU's scholarship programme. — *August 2015–January 2016*

Skills and extra-curricular activity

Skills

- **Programming Languages:** MATLAB, R, Python, Java, SQL.
- **Languages:** English, German, French, Swedish.

Extra-curricular activity

- **Faculty of Mathematics and Economics** — **Ulm, Germany**
  Elected member of the faculty council. — *February 2021–September 2021*
- **Studium und Praxis e.V.** — **Ulm, Germany**
  Board Member, CFO (until January 2018). — *January 2017–January 2019*
  Organisation of various networking events and the job fair WiMa-Kongress.