Lebenslauf

Prof. Dr. Philipp Sibbertsen

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Akademische Position

seit 2005	Professor für Statistik
2011	Gastprofessor an CREATES, Universität Aarhus, Dänemark
2004 – 2005	Heisenbergstipendiat der DFG
2001 – 2002	Forschungsaufenthalt an der Cardiff Business School, Cardiff University, Großbritannien
2001 – 2004	Hochschulassistent am Institut für Wirtschafts- und Sozialstatistik am Fachbereich Statistik der Universität Dortmund
1999 – 2001	Wissenschaftlicher Mitarbeiter am Institut für Wirtschafts- und Sozialstatistik am Fachbereich Statistik der Universität Dortmund

Sonstige Positionen

2011 – 2013	Studiendekan der Wirtschaftswissenschaftlichen Fakultät, Leibniz Universität Hannover
2008 – 2012	Vorsitzender des Ausschusses für Statistische Theorie und Methodik der Deutschen Statistischen Gesellschaft
2006 – 2011	Auslandsbeauftragter der Wirtschaftswissenschaftlichen Fakultät, Leibniz Universität Hannover
	Mitglied des Editorial Boards von „Statistical Papers"

Forschungsinteressen

Zeitreihen mit langem Gedächtnis

Nichtlineare Zeitreihenökonometrie

Statistik der Finanzmärkte

Ausbildung

2003	Habilitation in „Ökonometrie und Angewandter Statistik" am Fachbereich Statistik der Universität Dortmund
1999	Promotion in Statistik am Fachbereich Statistik der Universität Dortmund
1997	Diplom in Mathematik an der Universität Hamburg

Publikationen

2018

Nguyen, D. B. B., Prokopczuk, M. and Sibbertsen, P.: The Memory of Stock Return Volatility: Asset Pricing Implications, *Journal of Financial Markets (forthcoming)*

Busch, M. and Sibbertsen, P.: An Overview of Modified Semiparametric Memory Estimation Methods, *Econometrics, 6(1), 1-21*

Voges, M., Leschinski, C. and Sibbertsen, P.: Seasonal long memory in intraday volatility and trading volume of Dow Jones stocks*, Advances in Applied Financial Econometrics (forthcoming)*

Leschinski, C. and Sibbersten, P.: Model order selection in periodic long memory models, *Econometrices and Statistics (forthcoming)*

Wenger, K., Leschinski, C. and Sibbertsen, P.: The Memory of Volatility, *Quantitative Finance and Economics, 2(1), 622-644*

Sibbertsen, P., Leschinski, C. and Busch, M.: A Multivariate Test Against Spurious Long Memory, *Journal of Econometrics (forthcoming)*

Wenger, K., Leschinski, C. and Sibbertsen, P.: A Simple Test on Structural Change in Long-Memory Time Series, *Economics Letters , 163, 02/2018, 90 - 94*

2016

Demetrescu, M., Sibbertsen, P.: Inference on the Long-Memory Properties of Times Series with Non-Stationary Volatility. *Economics Letters , 144, 07/2016, 80 - 84*

Rinke, S. and Sibbertsen, P.: Information Criteria for Nonlinear Time Series Models. *Studies of Nonlinear Dynamics and Econometrics, 20(3), 325 - 341*

2015

Bertram, P., Ma, J., Sibbertsen, P.: Real exchange rates and economic fundamentals: An investigation based on a Markov-STAR model

Betram, P., Sibbertsen, P., Stahl, G.: About the impact of Model Risk on Capital Reserves: A Quantitative Analysis. *Journal of Risk*

2014

Grote, C., Sibbertsen, P.: Testing for Cointegration in a Double-LSTR Framework. *Beran, Jan, Feng, Yuanhua and Hebbel, Hartmut: Empirical Economic and Financial Research - Theory, Methods and Practice, Springer, New York*

Sibbertsen, P., Wegener, C., Basse, T.: Testing for a Break in the Persistence in Yield Spreads of EMU Government Bonds. *Journal of Banking and Finance, 41, 109 – 118*

Kaufmann, H., Kruse, R., Sibbertsen, P.: A simple specification procedure for the transition function in persistent nonlinear time series models. *Recent Advances in Estimating Nonlinear Models, Springer, New York, 2014, XVI, 169 – 191*

	Kaufmann, H., Heinen, F., Sibbertsen, P.: The dynamics of real exchange rates - A reconsideration. *Journal of Applied Econometrics, 29, 758 – 773*
2013	Heinen, F., Michael, S., Sibbertsen, P.: Identification problems in ESTAR models and a new model. *Journal of Time Series Analysis, 34, 238 – 261*
	Bertram, P., Kruse, R., Sibbertsen, P.: Fractional Integration versus Level Shifts: The Case of Realized Correlations. *Statistical Papers, 54, 977 – 991*
2012	Sibbertsen, P., Willert, J.: Testing for a break in persistence under long-range dependencies and mean shifts. *Statistical Papers , **53**, 357 – 370*
	Kruse, R., Sibbertsen, P.: Long memory and changing persistence. *Economics Letters, 114, 268 – 272*
	Kruse, R., Frömmel, M., Menkhoff, L., Sibbertsen, P.: What do we know about exchange rate non-linearities? *Empirical Economics , 43, 457 – 474*
	Kaufmann, H., Kruse, R., Sibbertsen, P.: On tests for linearity against STAR models with deterministic trends. *Economics Letters, 177, 268 – 271*
2011	Stahl, G., Sibbertsen, P., Bertram, P.: Modellrisiko, Spezifikation und Validierung. *In: Bennemann, C., Oehlenberg, L., Stahl, G. (Hrsg.): Handbuch Solvency II. Schäfer und Poeschel Verlag*
2010	Luedtke, C., Sibbertsen, P.: Model Risk in GARCH-Type Financial Time Series. In: *Model Risk, Identification, Measurement and Management, D. Rösch and H. Scheule (editors), Riskbooks, 75 – 89*
2009	Sibbertsen, P., Kruse, R.: Testing for a break in persistence under long-range dependencies. *Journal of Time Series Analysis, 30, 263 – 285*
	Davidson, J., Sibbertsen, P.: Tests of Bias in Log-Periodogram Regression. *Economics Letters, 102, 83 – 86*
2008	Sibbertsen, P., Stahl, G., Luedtke, C.: Measuring Model Risk. *Journal of Risk Model Validation, 4, 65 – 81*
2007	Nordman, D., Sibbertsen, P., Lahiri, S. N.: Empirical likelihood confidence intervals for the mean of a long-range dependent process. *Journal of Time Series Analysis, 28, 576 – 599*
2006	Sibbertsen, P., Krämer, W.: The Power of the KPSS – Test for Cointegration when Residuals are Fractionally Integrated. *Economic Letters, 91, 321 – 324*
	Rothe, C., Sibbertsen, P.: Phillips – Perron – type unit root tests in the nonlinear ESTAR framework. *Allgemeines Statistisches Archiv, 90, 439 – 456*
2005	Davidson, J., Sibbertsen, P.: Generating schemes of long-memory processes. *Journal of Econometrics, 128, 253 – 282*
2004	Sibbertsen, P.: Long-memory versus structural change: An overview. *Statistical Papers, 45, 465 – 515*
	Sibbertsen, P.: Long memory in volatilities of German stock returns. *Empirical Economics, 29, 477 – 488*

	Halverscheid, S., Hiltawsky, K., Sibbertsen, P.: SamstagsUni: Ein Konzept zwischen Schule, Lehrerbildung und Hochschule. *Zeitschrift für Hochschuldidaktik September 2004, 1 – 12*
2003	Sibbertsen, P.: Log-Periodogram estimation of the memory parameter of a long-memory process under trend. *Statistics and Probability Letters, 61, 261 – 268*
	Lohre, M., Sibbertsen, P., Könning, T.: Modelling Water Flow of the Rhine River Using Seasonal Long Memory. *Water Resources Research, 39, 1132 – 1138*
	Beran, J., Ghosh, S., Sibbertsen, P.: Nonparametric M-estimation with long-memory errors. *Journal of Statistical Planning and Inference, 117, 199 – 206*
2002	Beran, J., Feng, Y., Ghosh, S., Sibbertsen, P.: On robust local polynomial estimation with long-memory errors. *International Journal of Forecasting, 18, 227 – 241*
	Krämer, W., Sibbertsen, P.: Testing for structural change in the presence of long-memory. *International Journal of Business and Economics, 1, 235 – 243*
	Krämer, W., Sibbertsen, P., Kleiber, C.: Long Memory versus Structural Change in Financial Time Series. *Allgemeines Statistisches Archiv, 86, 83 – 96*
	Lohre, M., Sibbertsen, P.: Persistenz und saisonale Abhängigkeiten in Abflüssen des Rheins. *Hydrology and Water Resources Management, 46, 166 – 174*
	Peters, A., Sibbertsen, P.: Tests on Fractional Cointegration. Comparison of a finite M- and ML- test on fractional cointegration. *In: Developments in Robust Statistics.* Editors: R. Dutter, U. Gather, P. J. Rousseeuw and P. Filzmoser, 306 – 315
2001	Sibbertsen, P.: S-estimation in the linear regression model with long- memory error terms under trend. *Journal of Time Series Analysis, 22, 353 – 363*

Gutachtertätigkeiten für Fachzeitschriften unter anderem für

Annals of Statistics

Econometric Theory

Journal of Econometrics

Journal of Statistical Planning and Inference

Preise und Auszeichnungen

2009	Preis für exzellente Lehre der Wirtschaftswissenschaftlichen Fakultät der Leibniz – Universität Hannover
2001	Preis für Innovation in der Lehre der Ruhr – Universität Bochum
2000	Dissertationspreis der Universität Dortmund