# CURRICULUM VITAE

***Sven Klaaßen***
*Moorweidenstraße 18 (Room 0021)*
*20148 Hamburg*
*University of Hamburg*
*Hamburg Business School*
*Department of Statistics*

*Phone: + 49 40 428 38 1545*
*sven.klaassen@uni-hamburg.de*

## PERSONAL DETAILS

Birth Date and Place: 17/04/1992 in Hildesheim (Germany)

## PROFESSIONAL EXPERIENCE

Since 01/2021 — Post-Doc at Hamburg Business School, Department of Statistics
- Research in High-dimensional Statistics with focus on Machine Learning

## EDUCATION

01/2017 – 12/2021 — Ph.D. in Statistics, Hamburg Business School, Department of Statistics
- Adviser: Prof. Dr. Martin Spindler
- Dissertation: *Essays on Valid Inference in High-Dimensions*
- Overall grade: With distinction (summa cum laude)

10/2014 – 12/2016 — M. Sc. Business Mathematics, University of Hamburg
Final Grade: Very good (1.28/1.0)
- Major Interests: Empirical Processes
- Master Thesis:
  *Maximum Likelihood Estimator for transformed AR(p) time series,*
  Supervisor: Prof. Dr. Natalie Neumeyer,
  Grade: Very Good (1.3/1.0)

10/2011 – 10/2014 — B. Sc. Business Mathematics, University of Hamburg
Final Grade: Good (1.59/1.0)
- Specialized in Statistics and Finance
- Bachelor Thesis: *Adaptive Importance Sampling,*
  Supervisor: Prof. Dr. Natalie Neumeyer,
  Grade: Very Good (1.3/1.0)

## PUBLICATIONS

Klaassen, S., Kueck, J., Spindler, M. (2020): *Transformation Models in High-Dimensions (*https://www.tandfonline.com/doi/full/10.1080/07350015.2021.1906259*).*
*Journal of Business & Economic Statistics.*

Farbmacher, H., Guber, R., Klaassen, S. (2020) *Instrument Validity Tests with Causal Forests* (https://www.tandfonline.com/doi/full/10.1080/07350015.2020.1847122).
*Journal of Business & Economic Statistics.*

## WORKING PAPERS

Chernozhukov, V., Klaassen, S., Kueck, J., Spindler, M. (2018): *Uniform Inference in High-Dimensional Gaussian Graphical Models (https://arxiv.org/abs/1808.10532).*
Revise and Resubmit at *Biometrika.*

Bach, P., Klaassen, S., Kueck, J., Spindler, M. (2020): *Uniform Inference in High-Dimensional Generalized Additive Models (https://arxiv.org/abs/2004.01623).*
Reject and Resubmit at *Journal of Econometrics.*

Klaassen, S. (2021): *A Note on High-Dimensional Confidence Regions* (https://arxiv.org/abs/2105.09028)

## WORK IN PROGRESS

Quantile Boosting: Consistency in High-Dimensions

Adaptive Discrete Smoothing for (High-Dimensional and Nonlinear) Panel Data (with Xi Chen, Victor Chernozhukov, Ye Luo and Martin Spindler)

Controlling the False Discovery Rate for Heterogeneous Treatment Effects (with Martin Spindler and Helmut Farbmacher)

## CONFERENCES, WORKSHOPS AND SUMMER SCHOOLS

| | |
|---|---|
| 06/2021 | Counterfactual Methods for Policy Impact Evaluation 2021,<br>Presentation: *Instrument Validity Tests with Causal Forests* |
| 07/2018 | International Conference on Machine Learning (ICML), Workshop on *Machine Learning for Causal Inference,* Stockholm<br>Presentation by co-author: *Uniform Inference in High-Dimensional Gaussian Graphical Models.* |
| 06/2018 | *Workshop on Machine Learning and Econometrics*, London, Centre for microdata methods and practice |
| 05/2018 | Workshop *Machine Learning in Economics and Econometrics*, Munich Max Planck Society/ University of Hamburg<br>Presentation: *Uniform Inference in High-Dimensional Gaussian Graphical Models.* |

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| 10/2017 | European Courses in Advanced Statistics *High-Dimensional Statistics, theory and practice*, Fréjus, Statistical Society of France, Presentation: *Transformation Models in High-Dimensions.* |

## REVIEWS

AStA – Advances in Statistical Analysis (German Statistical Society)

## TEACHING EXPERIENCE

| | |
|---|---|
| Spring 2021 | Causal Inference (tutorial), Statistical Programming with Python (lecture) |
| Fall 2020 | Deep Learning – An Introduction (tutorial) |
| Spring 2020 | Statistical Programming with Python (lecture) |
| Fall 2019 | Statistics I (tutorial) |
| Spring 2019 | Statistics II (coordination and tutorial) |
| Fall 2018 | Machine Learning (tutorial), Statistics I (tutorial) |
| Spring 2018 | Statistical Programming with Python (lecture), Statistics II (tutorial) |
| Fall 2017 | Decision Behavior (tutorial), Statistics I (tutorial) |
| Spring 2017 | Statistics II (tutorial) |
| 10/2014 – 03/2016 | Measure Theory, Stochastics |

## AFFILIATIONS

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| Since 10/2017 | Member of Hamburg Center for Health Economics (HCHE) |

## PROFESSIONAL EXPERIENCE

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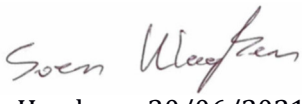
|---|---|
| Since 04/2019 | Statistical Consulting (self-employed activity).<br>- Trainings in Data Science and Machine Learning<br>- Applied Projects in Financial Forecasting and Planning |
| 10/2014 – 03/2016 | Student Assistant at the Department of Mathematics at the University of Hamburg. |
| 08/2014 – 10/2014 | Intern at Talanx AG, Group Risk management – Life – in Hannover, Germany |



Hamburg, 30/06/2021