Dr. Christian Kascha

Curriculum Vitae

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Expertise

- data scientist with project management experience
- data analyses with SQL, Python and R
- data warehouse knowledge
- programming of statistical algorithms in Matlab/Octave
- profound knowledge of econometrics and statistics, in particular time series econometrics
- economist

Professional Experience

12.2018 -	**S Rating und Risikosysteme GmbH**, Data Scientist **Data Analytics**, Germany - management of several agile development projects - deputy manager of a release project - participation in implementing a data warehouse - data analyses with SQL, Python and R
04.2017 - 11.2018	**S Rating und Risikosysteme GmbH**, Analyst **Scoring and LGD**, Germany - validation of the scoring model for retail clients - data analyses with SQL and Excel - conceptual work on the scoring model
09.2010 - 08.2016	**University of Zurich**, Research Associate **Department of Economics**, Switzerland - research on time series methods - teaching of statistics and econometrics classes - supervision of bachelor and master students
08.2007 - 08.2010	**Norges Bank** (Norwegian Central Bank), Advisor **Research Department**, Norway - research on time series methods - consulting the forecasting division - programming of forecasting procedures in Gauss and MATLAB

Professional Training/Seminars

11.2019	conflict management
09.2019	accounting for banks
11.2018	payment methods
01.2018	project monitoring
08.2017	project management

Education

2003 - 2007	**European University Institute**, Ph.D., Italy Supervisor: Prof. Helmut Lütkepohl Thesis Title: Three Essays in Time Series Econometrics
2001 - 2003	**Humboldt Universität zu Berlin**, M.Sc. Economics, Germany
2000 - 2001	**Libera Università Internazionale degli Studi Sociali**, Italy
1998 - 2000	**Universität Potsdam**, B.Sc. Economics, Germany

Scholarships

2006 - 2007	EUI Ph.D. Scholarship
2003 - 2006	Ph.D. Scholarship of the German Academic Exchange Service (DAAD)

Research

Published Papers

1. Kascha, C. and K. Mertens. Business cycle analysis and VARMA models. *Journal of Economic Dynamics and Control* **33**(2) (2009), 267–282.
2. Kascha, C. and F. Ravazzolo. Combining inflation density forecasts. *Journal of Forecasting* **29**(1-2) (2010), 231–250.
3. Kascha, C. and C. Trenkler. Bootstrapping the Likelihood Ratio Cointegration Test in Error Correction Models with Unknown Lag Order. *Computational Statistics and Data Analysis* **55**(2) (2011), 1008–1017.
4. Kascha, C. A Comparison of Estimation Methods for Vector Autoregressive Moving-Average Models. *Econometric Reviews* **31**(3) (2012), 297–324.
5. Kascha, C. and C. Trenkler. Simple Identification and Specification of Cointegrated VARMA Models. *Journal of Applied Econometrics* **30**(4) (2015), 675–702.

Working Papers

1. Kascha, C. and C. Trenkler. *Forecasting VARs, Model Selection, and Shrinkage*. Working Paper 15-07. University of Mannheim / Department of Economics, 2015.
2. Brüggemann, R. and C. Kascha. *Directed Graphs and Variable Selection in Large Vector Autoregressive Models*. Working Paper Series of the Department of Economics, University of Konstanz 2017-06. Department of Economics, University of Konstanz, Aug. 2017.
3. Kascha, C. *Lasso Selection in ARMA Models*. Tech. rep.

Personal

Date of Birth:	02. September 1978
Place of Birth:	Berlin
Nationality:	German
Languages:	German (native speaker), English (fluent), Italian (fluent)