Prof. Wolfgang Härdle

Faculty of Economics and Business Administration



Expertise

Prof. Haerdle's main research interests are quantitative finance, esp. multivariate methods in banking and finance, dimension reduction techniques, and computational statistics. In his roles both as coordinator of the Collaborative Research Center "Economic Risk" (CRC 649) and director of the interdisciplinary Center for Applied Statistics and Economics (C.A.S.E.) he primarily investigates economic risks on a global scale. Prof. Haerdle's research aims at facilitating the evaluation of such risks and to reduce uncertainty to improve economic actors' decision-making.
Prof. Haerdle is Distinguished Visiting Professor Wang Yanan Institute for Studies in Economics (WISE) at Xiamen University, China, as well as director of the International Research Training Group "High Dimensional Non Stationary Time Series" (ITRG 1792). Among other distinctions he received the "Econometric Theory Multa Scripsit Award" in 2012.

Scientific Services

- multivariate statistical analysis (factor analysis, cluster Analysis, etc.)
- portfolio optimisation
- risk management
- hedging
- pricing derivatives
- functional data analysis
- non- and semi-parametric methods
- data visualisation

Testimonials

- Ongoing cooperation with and lecturing for leading international financial institutions
- Center for Applied Statistics and Economics (C.A.S.E.): interdisciplinary research centre with the goal to analyze and solve current complex economic problems and those arising in related fields with the help of quantitative methods and computing. Its research subjects range from weather risk, aging societies, crime to property markets
- Collaborative Research Center "Economic Risk" (CRC 649): center of transdisciplinary research where insights from economics, mathematics and statistics converge to analyze economic risks and risk factors. The CRC offers an international platform for discussion of the latest research results and collaborations

Topics / Trends

Blockchain
Machine Learning
Area Studies & Regional Economic Areas
Big Data & Data Management
Demographic Change
Evaluation
Financial Technology (FinTech)
Globalisation
Climate / Climate Change
Management & Entrepreneurship
Robotics & Artificial Intelligence
Knowledge Management

Scientific Institution

Blockchain Research Center

Industries

Energy, Utilities & Raw Materials
Finance, Insurance & Property
Information & Communication Technology

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