A M A N N
NICOLAI

CONTACT INFO

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RESEARCH INTERESTS

Predictive inference in high dimensions (incl. cross-validation, Jackknife+ and conformal prediction), algorithmic stability, uncertainty quantification, model selection, random matrices

CURRENT POSITION

Postdoctoral researcher at the Department of Statistics and Operations Research 2023-

University of Vienna | Vienna, Austria

EDUCATION

PhD Candidate in statistics 2019-2023

University of Vienna | Vienna, Austria
(all prerequisites fulfilled for the conferment of the PhD)

- *Promotio sub auspiciis Praesidentis rei publicae* to be held in March 2025
- Thesis topic: "Assumption-lean Conditional Predictive Inference via the Jackknife"
- Awarded with the prize for the best doctoral thesis in theoretical statistics by the Austrian Statistical Society (ÖSG)

Dipl.-Ing. in statistics and mathematics in economics 2015-2018

TU Wien | Vienna, Austria
(equivalent to MSc)

- Graduated with distinction
- Thesis topic: "Confidence sets based on the adaptive Lasso estimator"

BSc in statistics and mathematics in economics 2011-2015

TU Wien | Vienna, Austria

- Graduated with distinction
- Thesis topic: "Aggregierte Inflationsprognose: Vorteile und Modellwahl"

PUBLICATIONS

Articles **Amann, Nicolai** and Ulrike Schneider (2021). "Uniform Asymptotics and Confidence Regions Based on the Adaptive Lasso with Partially Consistent Tuning". In: *Econometric Theory*.

PREPRINTS

ArXiv **Amann, Nicolai**, Hannes Leeb, and Lukas Steinberger (2023). "Assumption-lean conditional predictive inference via the Jackknife and the Jackknife+". In: arXiv: 2312.14596 [math.ST].

AWARDS

Promotio sub auspiciis Praesidentis rei publicae
Highest possible distinction of academic achievements in Austria | *By the Austrian Federal President*
(Conferment verified, to be held in March 2025)

Bank Austria Forschungspreis 2024
Award to promote innovative research projects | *By the University of Vienna*

Förderpreis der Österreichischen Statistischen Gesellschaft
Award in the category theoretical statistics for the doctoral thesis | *By the Austrian Statistical Society ("ÖSG")*

Förderpreis der Österreichischen Statistischen Gesellschaft
Award in the category theoretical statistics for the master thesis | *By the Austrian Statistical Society ("ÖSG")*

CONFERENCES

Bernoulli-ims 11th World Congress in Probability and Statistics **August 2024**
Bochum, Germany

Workshop of the Research Unit 5381 **March 2024**
Mathematical Statistics in the Information Age – Statistical Efficiency and Computational Tractability | *Potsdam, Germany*

First Workshop for the young researchers of the Research Unit 5381 **January 2023**
Mathematical Statistics in the Information Age – Statistical Efficiency and Computational Tractability | *Berlin, Germany*

First Conference of the Research Unit 5381 (DFG) **September 2022**
Rostock, Germany

17. Doktorand:innentreffen der Stochastik **August 2022**
Klagenfurt, Austria

Statistiktage 2019 der "Österreichische Statistische Gesellschaft" (ÖSG) **October 2019**
Vienna, Austria

24th Young Statisticians Meeting **October 2019**
Basovizza, Italy

10th International Workshop on Simulation and Statistics ⟶ **September 2019**
Salzburg, Austria

PRESENTATIONS

Contributed Talk **October 2024**
Award ceremony of the Austrian Statistical Society ("ÖSG´) | Linz, Austria

Contributed Talk **August 2024**
Bernoulli-ims 11th World Congress in Probability and Statistics | Bochum, Germany

(Invited) Talk **December 2023**
Weihnachtsfeier des "Forum Junge Statistik" (FJS) | Vienna, Austria

Contributed Talk **August 2022**
17. Doktorand:innentreffen der Stochastik | Klagenfurt, Austria
(Young researchers meeting of the "Fachgruppe Stochastik´)

Contributed Talk **October 2019**
Statistical Days 2019 of the Austrian Statistical Society ("ÖSG´) | Vienna, Austria

Contributed Talk **October 2019**
24th Young Statisticians Meeting | Basovizza, Italy

Contributed Talk **September 2019**
10th International Workshop on Simulation and Statistics | Salzburg, Austria

TEACHING

Exercises in Statistical Inference **2020 - 2024**
Exercises | University of Vienna
(undergraduate level, german)

Advanced Probability, Stochastics, and Statistics **2024**
Seminar | University of Vienna
(PhD level, german)

Linear Models **2022 - 2024**
Exercises | University of Vienna
(undergraduate level, german)

Probability Theory 1 **2020 - 2021**
Exercises | University of Vienna
(graduate level, german)

Linear Algebra **2019**
Exercises | University of Vienna
(undergraduate level, german)

Econometrics for Business Informatics   2016 - 2017
Exercises | *Technical University of Vienna*
(undergraduate level, english)

Statistics and Probability Theory   2014
Tutorial | *Technical University of Vienna*
(undergraduate level, german)

SUPERVISED THESES

Clemens Ostendorf   Bachelor's thesis
*Lasso Regression: Eine Zusammenfassung der Methodik und Anwendungs-
gebiete* | *University of Vienna*

REVIEWS FOR JOURNALS

Annals of Statistics, Journal of the American Statistical Association, Statistical
Papers

PROFESSIONAL ACTIVITIES

Member in a hiring committee for a professorship   2024
(tenured) in statistics and econometrics
Department of Statistics and Operations Research | *University of Vienna*

SKILLS

● ● ● $\LaTeX$, R, Microsoft Office

● ● ○   Python

● ○ ○   Matlab

Languages   • German (native)
                    • English (fluent)
                    • French (basic)

REFERENCES

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