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NICOLAI

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CONTACT INFO

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RESEARCH INTERESTS

Predictive inference in high dimensions, model selection, shrinkage estimators, random matrices

EDUCATION

PhD Candidate in statistics 2019-present

University of Vienna | Vienna, Austria

(about to finish)

- Thesis topic: "Conditional Predictive Inference via the Jackknife or: The importance of algorithmic stability in high dimensions"

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

Technical University of Vienna | 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

Technical University of Vienna | 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*.

CONFERENCES

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) <i>Rostock, Germany</i>	September 2022
17. Doktorand:innentreffen der Stochastik <i>Klagenfurt, Austria</i>	August 2022
Statistiktage 2019 der "Österreichische Statistische Gesellschaft" (ÖSG) <i>Vienna, Austria</i>	October 2019
24th Young Statisticians Meeting <i>Basovizza, Italy</i>	October 2019
10th International Workshop on Simulation and Statistics <i>Salzburg, Austria</i>	September 2019

PRESENTATIONS

Contributed Talk <i>17. Doktorand:innentreffen der Stochastik Klagenfurt, Austria</i>	August 2022
Contributed Talk <i>Statistiktage 2019 der "Österreichische Statistische Gesellschaft" (ÖSG) Vienna, Austria</i>	October 2019
Contributed Talk <i>24th Young Statisticians Meeting Basovizza, Italy</i>	October 2019
Contributed Talk <i>10th International Workshop on Simulation and Statistics Salzburg, Austria</i>	September 2019

TEACHING

Exercises in Statistical Inference <i>Exercises University of Vienna</i> (undergraduate level, german)	2020 - 2023
Linear Models <i>Exercises University of Vienna</i> (undergraduate level, german)	2022
Probability Theory 1 <i>Exercises University of Vienna</i> (graduate level, german)	2020 - 2021
Linear Algebra <i>Exercises University of Vienna</i> (undergraduate level, german)	2019
Econometrics for Business Informatics <i>Exercises Technical University of Vienna</i> (undergraduate level, english)	2016 - 2017

AWARDS

**Förderpreis der Österreichischen Statistischen
Gesellschaft**

Award in the category theoretical statistics for the master thesis