

Siegfried Hörmann

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Personal Data

Date of birth: January 13, 1978;
Nationality: Austrian;
Languages: German, English.

Education

November 2006.

Ph.D. in Mathematics (Doctor rerum naturalium), Graz University of Technology, Austria.
Thesis: *“Fluctuation analysis of dependent random processes”*.
Advisor: István Berkes.

April 2003.

M.A. in Mathematics, University of Salzburg, Austria.
Thesis: *“Theory and application of ladder variables”*.
Advisor: Maximilian Thaler.

Research Interests

Mathematical statistics (change-point analysis, inference);
Time series analysis (GARCH models, functional data);
Probability theory (fluctuation theory, limit theorems, weak dependence);
Stochastic processes (empirical processes, invariance principles, strong approximations);
Applied statistics (environmental statistics).

Employment

July 2007 –

Assistant Professor (Lecturer) at the Department of Mathematics at the University of Utah, USA.

Aug 2003 – Jul 2007

Research Assistant at the Department of Statistics at Graz University of Technology, Austria.

Honors and Awards

Laha Award of the IMS, 2008.

Award of the Austrian Mathematical Society for my doctoral thesis, 2007.

Hans-Stegbuchner-Award from the Department of Mathematics of the University of Salzburg for my master's thesis, 2003.

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Teaching Experience

Multilinear Models, University of Utah, Spring 2009.

Time Series Analysis, University of Utah, Spring 2009.

Linear Models, University of Utah, Fall 2008.

Time Series Analysis, University of Utah, Spring 2008.

Applied Statistics, University of Utah, Fall 2007.

Advanced Probability Theory, Graz University of Technology, Fall 2006.

Practical for Probability and Stochastic Processes for students of Telecommunication and Computer Sciences, classes 100+, Graz University of Technology, Fall 2006.

Probability and Stochastic Processes, Graz University of Technology, Fall 2005.

Further Professional Activities

Referee for the following journals: Statistics, Annals of Statistics, Econometric Theory, Probability and Mathematical Statistics, Journal of Statistical Planning and Inference, Statistics and Probability Letters, Austrian Journal of Statistics.

Reviewer for Mathematical Reviews.

Editorial work for the Austrian Journal of Statistics, 2007.

Member of the local organizing committee of the 10th Young Statistician Meeting, Seggau (Austria), 2005.

Project collaborator at the EU-Life Project KAPA-GS, 2004–2007.