

## ALEXANDER SCHMITZ

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UNIVERSITY OF COLOGNE  
MATHEMATICAL INSTITUTE  
WEYERTAL 86-90  
50 931 COLOGNE  
GERMANY

PHONE: +49-(0)221-470-2887  
FAX: +49-(0)221-470-6073  
schmitza@math.uni-koeln.de  
<http://www.mi.uni-koeln.de/~schmitza/>  
[APRIL 2011]

### EDUCATION

Ph.D. Mathematics, University of Cologne, Defense: May 18, 2011.  
Thesis: “Limit Theorems in Change-Point Analysis for Dependent Data”  
Referees: J. Steinebach (Cologne), W. Wefelmeyer (Cologne), L. Horváth (Salt Lake City)

Diploma in mathematics, University of Cologne, 2007, “sehr gut”.

### EMPLOYMENT

Research and Teaching Assistant, University of Cologne, October 2007-present.

### PUBLICATION

A note on the monitoring of changes in linear models with dependent errors (with J. Steinebach). MR2731831.  
In: Dependence in Probability and Statistics (eds. P. Doukhan, G. Lang, D. Surgailis und G. Teysnière), Lecture Notes in Statistics, 200, 159-174. Springer-Verlag, Berlin (2010).

### RESEARCH STAYS

November 4-12, 2010, Salt Lake City (USA), visiting Prof. Dr. Lajos Horváth, Department of Mathematics, University of Utah.

March 15-20, 2010, Prague (Czech Republic), visiting Prof. Dr. Marie Hušková, Department of Probability and Statistics, Charles University.

### TALKS

“Backward Invariance Principles in Change-Point Analysis”  
Invited talk at the CIRM conference “Dependence in Probability and Statistics”.  
Centre International de Recontres Mathématiques (CIRM), April 4-8, 2011, Marseille/Luminy (France).

“Extreme value asymptotics under strong mixing conditions”  
Graduate Colloquium, Department of Mathematics, University of Utah, November 9, 2010, Salt Lake City (USA).

“On the monitoring of structural changes in linear models with dependent errors”  
Seminar, Department of Probability and Statistics, Charles University, March 17, 2010, Prague (Czech Republic).

“On the monitoring of structural changes in linear models with dependent errors”  
Workshop on Structural Breaks in Time Series, February 19-20, 2010, Lambrecht (Germany).

“Monitoring changes in linear models without intercept”  
20th Scientific Statistical Seminar Marburg-Wrocław, September 21-25, 2009, Wisła (Poland).

“On the detection of changes in linear models with dependent errors”  
19th Scientific Statistical Seminar Marburg-Wrocław, September 22-25, 2008, Burgthann (Germany).

“Monitoring of changes in linear models with dependent errors”  
Young European Statisticians Workshop (YES II), “High dimensional statistics”, October 6-8, 2008, EURANDOM, Eindhoven (The Netherlands).

## TEACHING

Mathematical Statistics, Tutorial, Summer 2011.

Seminar on Selected Topics in Probability Theory, Co-Advisor, Winter 2011/10.

Probability Theory I, Tutorial, Summer 2010.

Introduction to Probability and Statistics, Tutorial, Winter 2009/10.

Mathematics for Physicists II, Co-Lecturer and Tutorial, Summer 2009.

Mathematics for Physicists I, Tutorial, Winter 2008/09.

Seminar on Markov Chains, Co-Advisor, Summer 2008.

Probability Theory II, Tutorial, Winter 2007/08.

## SERVICE

Selection Committee Member (Assistants Representative) for two professorship positions in applied mathematics, University of Cologne, 2010.

Tutor at the 1st Cologne Mathematics Tournament 2008 (for Gymnasium Schools).

## PERSONAL DATA

German citizenship.

Age: 30.