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Employment

Professor of Econometrics and Statistics, Universität Hohenheim, since 2012.

Professor of Econometrics, Universität Erfurt, 2007 – 2012.

Senior Lecturer, Universität Tübingen, 1999 – 2006.

Lecturer, Universität Tübingen, 1993 – 1998.

Lecturer, Universität Konstanz, 1992 – 1993.

Education

Universität Tübingen, Habilitation and *venia legendi* in Econometrics and Statistics, 2004.

Universität Tübingen, Dr. rer. pol, 1998.

Universität Konstanz, Diplom Volkswirt, 1991.

Wayne State University, Detroit, MI, M.A. Economics, 1988.

Research Interests

Financial econometrics, discrete-valued time series, computational statistics, health econometrics and spatial econometrics.

Professional Activities

Elected member of the Academic Senate of the University of Hohenheim, since 2019

Member, Board of Directors International Association of Statistical Computing, European Regional Section, since 2018

Member, Steering Committee of the Core Facility Hohenheim, since 2017.

Coordinator of the Computational Science Lab (CSL) Hohenheim, since 2016.

(Vice) Chairman of the Empirical Economics and Applied Econometrics - Committee of the German Statistical Society; Vice Chairman 2016 - 2020; Chairman since 2020.

Vice Dean of Research at the Faculty of Business, Economics and Social Sciences, Universität Hohenheim, 2014 – 2019.

Chairman of several Search Committees of the Faculty of Business, Economics and Social Sciences, Universität Hohenheim, 2014 – 2019.

Chairman, Doctoral Examination Board of the Faculty of Business, Economics and Social Sciences, Universität Hohenheim, 2014 – 2018.

Co-director of DALAHO (data lab Hohenheim) at the Faculty of Business, Economics and Social Sciences, Universität Hohenheim, 2014 – 2019.

Director of the Doctoral Study Program in Economics at the Faculty of Business, Economics and Social Sciences, Universität Hohenheim, 2014 – 2018.

Vice Dean for Teaching at the Faculty of Law, Social Sciences and Economics, Universität Erfurt, 2011 – 2012.

Head of the Department of Economics at the Faculty of Law, Social Sciences and Economics, Universität Erfurt, 2008 – 2010.

Refereeing *i.a.* for *Allgemeines Statistisches Archiv (Advances in Statistical Analysis), Applied Stochastic Models in Business and Industry, Australian & New Zealand Journal of Statistics, Bulletin of the Malaysian Mathematical Science Society, Communication in Statistics, Computational Statistics, Computational Statistics and Data Analysis, Econometric Theory, Econometrics and Statistics, Empirical Economics, Environmetrics, Hong Kong Research Grants Council, International Journal of Forecasting, Jahrbücher für Nationalökonomie und Statistik (Journal of Economics and Statistics), Journal of Applied Econometrics, Journal of Financial Stability, Journal of Forecasting, Journal of International Money and Finance, Journal of Multivariate Analysis, Journal of Population Economics, Journal of the Royal Statistical Society – Series A and B, Journal of Statistical Planning and Inference, Journal of Time Series Analysis, Methodology and Computing in Appl. Prob., Metrika, Quarterly Journal of Finance and Accounting, Statistical Methods and Applications, Statistical Modelling, Statistical Papers, Studies in Nonlinear Dynamics & Econometrics, Technometrics, TEST, Verein für Socialpolitik (annual meetings) and other international conferences*

Grants

Efficiency in the Health Care Sector: Performance measurement and improvement of highly interdependent processes for Operating Rooms (OR). In cooperation with C. Ernst, J. Schiller and K. Schimmelpfeng (all Universität Hohenheim). Cluster Project funded by the *Universität Hohenheim*, 2015 – 2017 (total funding 300 000 €).

Spatial effects in count data models. In cooperation with R. Liesenfeld, Universität zu Köln, Germany; A. Tremayne, UNSW, Australien and University of Liverpool, UK, and J.F. Richard, University of Pittsburgh, USA. *German Science Foundation (DFG)*, 2012 – 2016 (funding 167 000 €).

State dependent dynamics and interdependence in global financial markets. *Fritz Thyssen Stiftung*, Germany, 2012 – 2015 (funding 98 000 €).

Global Financial Markets and International Financial Stability. Joint Ph.D. Programme at Universität Jena and Universität Halle in cooperation with Freytag, A., Bayer, W., Dietrich, D., Klein, M., Lehmann, M., Ohler, C. , Ruffert, M., Schnabl, G., Tietje, C. *Stiftung Geld und Währung*, Germany, 2009 – 2014 (total funding 750 000 €).

Information transmission on international financial markets. *Fritz Thyssen Stiftung*, Germany, 2009 – 2012 (funding 59 000 €).

Modelling serial dependence in time series models for counts. In cooperation with A. Tremayne, University of York, UK and University of New South Wales, Australia. *German Science Foundation (DFG).* 2008 –2012 (funding 48 000€).

Publications

Journal Articles

Jung, R. C., Tremayne, A. R., 2020. Maximum-Likelihood Estimation in a Special Integer Autoregressive Model. *Econometrics* 8, 24. `https://doi.org/10.3390/econometrics8020024`

Dimpfl, T.; Flad, M.; Jung, R.C., 2017. Price Discovery in Agricultural Commodity Markets in the Presence of Futures Speculation. *Journal of Commodity Markets*, 5, 50-62.

Martin, V.; Tremayne, A.R.; Jung, R.C., 2014. Efficient Method of Moments Estimators for Integer Time Series Models. *Journal of Time Series Analysis* , 35, 491-516 .

Jung, R. C., Maderitsch, R., 2014. Structural Breaks in Volatility Spillovers between International Financial Markets: Contagion or mere Interdependence? *Journal of Banking and Finance*, 47, 331-342.

Baur, D. G., Dimpfl, T., Jung, R. C., 2012. Stock Return Autocorrelations Revisited: A Quantile Regression Approach. *Journal of Empirical Finance* 19, 254-265.

Dimpfl, T., Jung, R. C., 2012. Financial Market Spillovers around the Globe. *Applied Financial Economics* 22, 45-57.

Jung, R. C., Tremayne, A. R., 2011. Convolution-closed Models for Count Time Series. *Journal of Time Series Analysis* 32, 268-280.

Jung, R. C., Tremayne, A. R., 2011. Useful Models for Time Series of Counts or Simply Wrong Ones. *Advances in Statistical Analysis* 95, 59-91.

Jung, R. C., Liesenfeld, R., Richard, J.-F., 2011. Dynamic Factor Models for Multivariate Count Data: An Application to Stock-Market Trading Activity. *Journal of Business and Economics Statistics* 29, 73-85.

Flad, M., Jung, R. C., 2008. A Common Factor Analysis for the US and the German Stock Market During Overlapping Trading Hours. *Journal of International Financial Markets, Institutions and Money* 18, 498-512.

Jung, R. C., Liesenfeld, R., Kukuk, M., 2006. Time Series Models for Counts: Modelling, Estimation and Diagnostics. *Computational Statistics and Data Analysis* 51, 2350-2364.

Jung, R. C., Tremayne, A. R., 2006. Binomial Thinning Models for Integer Time Series. *Statistical Modelling* 6, 81-96.

Baur, D., Jung, R. C., 2006. Return and Volatility Linkages between the US and the German Stock Market. *Journal of International Money & Finance* 25, 598-613.

Jung, R. C., Tremayne, A. R., 2006. Coherent Forecasting in Integer Time Series Models. *International Journal of Forecasting* 22, 223-238.

Jung, R. C., Ronning, G., Tremayne, A. R., 2005. Estimation in Conditional First Order Autoregression with Discrete Support. *Statistical Papers* 46, 195-224.

Jung, R. C., Tremayne, A. R., 2003. Testing for Serial Dependence in Time Series Models of Counts. *Journal of Time Series Analysis* 24, 65-84.

Jung, R. C., Liesenfeld, R., 2001. Estimating Time Series Models for Count Data Using Efficient Importance Sampling. *Allgemeines Statistisches Archiv* 85, 387-407.

Liesenfeld, R., Jung, R. C., 2000. Stochastic Volatility Models: Conditional Normality Versus Heavy-Tailed Distributions. *Journal of Applied Econometrics* 15, 137-160.

Jung, R. C., Liesenfeld, R., 1996. Testing the Bivariate Mixture Hypothesis Using German Stock Market Data. *European Financial Management* 2, 273-297.

Jung, R. C., Winkelmann, R., 1993. Two Aspects of Labor Mobility: A Bivariate Poisson Regression Model. *Empirical Economics* 18, 543-556.

Proceedings and Book Contributions

Jung, R.C., McCabe, B.P.M., Tremayne, A.R., 2016. Model Validation and Diagnostics. In: Davis, R.; Holan, S.H.; Lund, R.; Ravishanker, N. (Eds.): *Handbook of Discrete-Valued Time Series*. Chapman and Hall, Boca Raton.

Jung, R.C., Tremayne, A.R., 2007. Estimation and Testing in Time Series Models with Integer Support. In: Gregori, D. et al. (Eds.): *Correlated Data Modelling.* Proceedings, Turin 2004. Franco Angeli, Milano.

Ronning, G., Jung, R.C., 1992. Estimation of a First Order Autoregressive Process With Poisson Marginals for Count Data. In: Fahrmeir, L. et al. (Eds.): *Advances in GLIM and Statistical Modelling. Proceedings of the GLIM92 Conference and the 7th International Workshop on Statistical Modelling, Munich, 13-17 July 1992*. Springer Verlag, New York.

Miscellaneous

Jung; R.; Kukuk, M. and R. Liesenfeld (2020) Nachruf für Gerd Ronning. *AStA Wirtschafts- und Sozialstatistisches Archiv* 14, 121–124. doi.org/10.1007/s11943-020-00271-y

Jung, R.; Tykvova, T. (2018) Das Datenlabor Hohenheim (DALAHO). In: Hagemann, H.; Kollmer-von Oheimb-Loup, G. (Hrsg.) *Universität Hohenheim 1818 -2018. Festschrift zum 200jährigen Jubiläum*. Eugen Ulmer KG, Hohenheim.

Freytag, A., Bayer, W., Dietrich, D., Jung, R.C., Klein, M., Lehmann, M., Ohler, C., Ruffert, M., Schnabl, G., Tietje, C., 2010. Konstitutionelle Grundlagen globalisierter Finanzmärkte-Stabilität und Wandel. Stand und Perspektiven der Forschung. *Working Papers on Global Financial Markets* 1.

Book (Dissertation)

Jung, R. C.: *Zeitreihenanalyse für Zähldaten. Eine Untersuchung ganzzahliger Autoregressiver-Moving-Average-Prozesse*. Josef Eul Verlag, Lohmar, 1999.

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