Karolina Klockmann

curriculum vitae

Goldschmidtstraße 3 – 5
37077 Göttingen, Germany
klockmann@math.uni-goettingen.de

Education

PhD student in Mathematical Statistics, *University of Göttingen*, Research Training Group 2088: Discovering structure in complex data. **since 05/2019**

- Bayesian non-parametric adaptive estimation of Toeplitz covariance matrices
  Supervisor: Prof. Dr. Tatyana Krivobokova

Master of Science in Actuarial and Financial Mathematics, *University of Kaiserslautern*. **10/2016–04/2019**

- Year abroad: Sorbonne University, Paris, France, Winter term 2017/18 and Summer term 2018
- Thesis: Multivariate Time Series Labeling with Hierarchical Models.
  Supervisor: Prof. Dr. Claudia Redenbach

Bachelor of Science in Mathematics, *University of Kaiserslautern*. **10/2013–09/2016**

- Semester abroad: Chalmers University of Technology, Gothenburg, Sweden, Winter term 2015/16
- Thesis: Future Premiums of Life Insurance Products for Stochastic Interest Rates.
  Supervisor: Prof. Dr. Jörn Saß

Experience

Research assistant, *Fraunhofer Institute for Intelligent Analysis and Information Systems IAIS*, Department of Knowledge Discovery, Sankt Augustin. **06/2018–04/2019**

- Probabilistic graphical models for time series labeling, application: recognition of human activities from recordings of body-worn sensors

Trainee in Risk Management, *Deutsche Bank*, Department of Risk Methodologies, Frankfurt. **07/2017–09/2017**

- Improvement of probability of default model for self-employed clients based on financial information

Tutor for example class in Mathematical Analysis, *University of Kaiserslautern*, Department of Mathematics. **04/2017–07/2017**

Student assistant, *Fraunhofer Institute for Industrial Mathematics ITWM*, Department of Financial Mathematics, Kaiserslautern. **03/2016–05/2017**

- Analysis of risk-reward ratio of pension products, e.g. variable annuities and fund savings plans, by simulating interest rates and securities with stochastic models

Student assistant, *vwd group*, Department of Interface Development, Kaiserslautern. **05/2015–04/2016**

— Extension of company-owned portfolio management software, e.g. integration of new security types, such as inflation-based bonds

Scholarships

DAAD Go East - Participation at the Lviv Data Science Summer School: Ukraine, 07/2018

Deutschlandstipendium: 10/2014–10/2016

Erasmus: 09/2015–01/2016 and 10/2017–05/2018

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