Johannes Brutsche

Positions

2022-present **PostDoc position**, *Akademischer Rat a.Z.*, Department of Mathematical Stochastics, Albert-Ludwigs-Universität Freiburg
Working group of Prof. Dr. Angelika Rohde

2018-2022 **Scientific Assistant**, *Department of Mathematical Stochastics*, Albert-Ludwigs-Universität Freiburg
Working group of Prof. Dr. Angelika Rohde

Education

2018–2022 **PhD in Mathematics**, *Albert-Ludwigs-Universität Freiburg*
Supervisor: Prof. Dr. Angelika Rohde
Title: Sharp adaptive similarity testing with pathwise stability for ergodic diffusions.
Summa cum laude

2015–2018 **M.Sc. in Mathematics**, *Albert-Ludwigs-Universität Freiburg*
Thesis supervisor: Prof. Dr. Thorsten Schmidt, final grade 1.1

2015–2018 **B.Sc. in Economics**, *Albert-Ludwigs-Universität Freiburg*
Thesis supervisor: Prof. Dr. Bernd Raffelhüschen, final grade 1.1

2012–2015 **B.Sc. in Mathematics**, *Albert-Ludwigs-Universität Freiburg*
Thesis supervisor: Prof. Dr. Annette Huber-Klawitter, final grade 1.3

Publications and Preprints

Brutsche, J. and Rohde, A. (2022), *Sharp adaptive similarity testing with pathwise stability for ergodic diffusions*, https://arxiv.org/abs/2203.13776, 2022, submitted

Talks

08/2023 **6th International Conference on Econometrics and Statistics**, *Waseda University Tokyo (invited)*

05/2023 **41st Finnish Summer School on Probability and Statistics**, *Lammi*

03/2023 **DynStoch Conference**, *Imperial College London*

03/2023 **16th German Probability and Statistics Days**, *University Duisburg/Essen*

12/2021 **FDM-Seminar**, *University of Freiburg*

Teaching Experience

as lecturer

Practical exercises for 'Stochastics' (with Python), *winter term 2023/2024*
Nonparametric Statistics, *Lecture*, summer term 2023
Practical exercises for 'Stochastics' (with R), *winter term 2021/2022*

as teaching assistant

Linear algebra I, *winter term 2023/2024*
Stochastic partial differential equations, *summer term 2023*
Stochastic analysis, *summer term 2022*
Stochastic processes, *winter term 2021/2022*
Spectral theory of high-dimensional random matrices, *summer term 2021*
Probability Theory, *winter term 2020/2021*
Proseminar: Game theory, *summer term 2020*
Analysis III, *winter term 2019/2020*
Proseminar: p-adic analysis, *summer term 2019*
Analysis II, *summer term 2019*
Analysis I, *winter term 2018/2019*
Stochastics for computer scientists, *summer term 2018*

Work Experience

2022	**Consultant for True North Partners**, *consultant for the financial industry*, full-time
2015-2018	**Research Assistant**, *Institute of Mathematics and Physics*, Albert-Ludwigs-Universität Freiburg
2015	**Student Assistant**, *Chair of Business Taxation*, Albert-Ludwigs-Universität Freiburg
2014-2015	**Student Assistant**, *Institute of Mathematics and Physics*, Albert-Ludwigs-Universität Freiburg

Scholarships and Awards

2020	**Prize for best teaching assistance**, *student-awarded*
2016-2017	**Deutschlandstipendium**
2012	**Prize of the German Physical Society (DPG)**
2012	**Ferry-Porsche-Preis**