Johannes Heiny

born in Austria on May 22, 1989
Nationality: Austrian

Education

since 2014 **PhD student**, *University of Copenhagen*.
Affiliated with the research project
Large random matrices with heavy tails and dependence.
The project aims at an eigenvalue decomposition of large sample covariance matrices with regularly varying entries.

2011–2013 **M.Sc. in Financial and Actuarial Mathematics**, *Vienna University of Technology*.
- Diploma Thesis: "Multivariate Extremes and Dependence Structures: A Theoretical Background for Modelling"

2008–2011 **B.Sc. in Financial and Actuarial Mathematics**, *Vienna University of Technology*.
- Bachelor Thesis: "Extreme Value Theory: Modelling and Applications"

Teaching Experience

2013 **Vienna University of Technology**.
Tutor for Quantitative Risk Management

Conferences attended

Sept. 2014	2nd European Actuarial Journal (EAJ) Conference
April 2014	Probabilistic Aspects of Harmonic Analysis
Sept. 2013	International Short Conference on Extreme Value Analysis and Application to Natural Hazards
August 2013	Sixth European Summer School in Financial Mathematics
April 2013	Conference on Current Topics in Mathematical Finance

Research interests

- Random matrix theory
- Time series analysis

References

- Prof. Dr. Thomas Mikosch, Department of Mathematical Schiences, University of Copenhagen (PhD supervisor). E-mail: mikosch@math.ku.dk
- Prof. Dr. Uwe Schmock, Institute for Mathematical Methods in Economics, Vienna University of Technology (Diploma thesis supervisor). E-mail: schmock@fam.tuwien.ac.at

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✉ *johannes.heiny@math.ku.dk*