CURRICULUM VITAE

Wednesday, 02 January 2008

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Geburtsdatum und Ort: Oktober 20, 1953; Darmstadt, Hessen
Familienstand: Verheiratet, drei Kinder

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1 AUSBILDUNG - EDUCATION - EDUCATION

1988	Habilitation, Universität Bonn
1982	Dr.rer.nat., Universität Heidelberg
1978	Diplom in Mathematik, Universität Karlsruhe
1972	Abitur, Goethe-Gymnasium Gaggenau

2 BERUFLICHER WERDEGANG - POSTES OCCUPÉS - PROFESSIONAL POSITIONS

1992-	Universitätsprofessor (C4), Humboldt-Universität zu Berlin
1990-1992	Professeur Ordinaire, CORE, Université Catholique de Louvain
1989-1990	Visiting Professor, CORE, Université Catholique de Louvain
1988-1989	Privatdozent Universität Bonn
1985-1988	Wissenschaftlicher Mitarbeiter, Universität Bonn
1983-1985	Wissenschaftlicher Mitarbeiter, Universität Frankfurt
1978-1983	Wissenschaftlicher Mitarbeiter, Universität Heidelberg

3 EDITOR - EDITEUR - EDITOR

2000-2006	Statistik und Ihre Anwendungen (book series), Springer Verlag
2000-	*Advisory Board* Financial Econometrics, Oxford University Press
2004-	*Advisory Board* J. Probability and Statistical Science,
1992-2006	Computational Statistics, Physica Verlag
1992-	Statistics and Computing, book series, Springer Verlag

4 ASSOCIATE EDITOR - EDITEUR ASSOCIÉ - ASSOCIATE EDITOR

1999-2003	*Statistics of Stochastic Processes*
1996-2000	*Test*
1993-1999	*Publications de l'Institute de Statistique Université de Paris*
1993-2002	*Econometric Theory*
1991-1995	*International Statistical Review*
1989-1991	*Computational Statistics and Data Analysis*
1988-1993	*Journal of the American Statistical Association*
1987-2006	*Statistics*
1987-1997	*Operations Research, Statistics and Applied Mathematics*

5 EHRUNGEN – HONORS - HONEURS

2006 -	Member National Centre Econometric Research, Australia
2003 -	"Highly cited Scientist" on the list provided by ISI – Institute or Scientific Information. In 2006 the only "highly cited scientist" at Humboldt-Universität zu Berlin.
2002-	Advisor: Guanghua School of Management, Beijing University
2001-2003	Vice President IASC (Int. Ass. of Statistical Computing)
2000-2004	*Advisory Board* Ferrell Assett Management, Singapore
1997	Fellow International Statistical Institute
1992	Fellow Institute of Mathematical Statistics

6 ORGANISATION VON TAGUNGEN - ORGANISATION DES RENCONTRES - ORGANIZATION OF MEETINGS

2006	Data and Information Visualization, Berlin
2005	Factor Identification in High Dimensional Time Series, Berlin
2003	The Art of Semiparametrics, Berlin
2002	Computational Finance, Berlin
2002	COMPSTAT conference, IASC world meeting, Berlin
2001	Highdimensional Nonlinear Statistical Modeling, Wulkow
2000	Complexity control for strongly dependent systems, Oberwolfach

1999	Measuring Risk in Complex Stochastic Systems, Berlin
1998	Germany's labor market problems, Berlin
1996	Stochastics, Information and Markets, Berlin
1995	Smoothing and Resampling in Economics, Berlin
1993	Computeraided semiparametric modelling, Berlin
1993	Curves, Images, Massive Computation, Oberwolfach
1991	Franco Belgian Meeting of Statisticians, CORE
1990	Discrete Choice Models, CORE
1983	Robust and Nonlinear Time Series Analysis;Heidelberg

7 DOKTORANDEN - DOCTORANDS - PH.D. STUDENTS

Ph. Vieu (1987), Professeur, Universite Paul Sabatier, Toulouse
Contributions a l'estimation fonctionnelle
P. Sarda (1988), Professeur, Universite Mirail, Toulouse
Quelques aspects de l'estimation non-parametrique
J. Rodriguez Poo (1992), Professor, Instituto Cántabro de estadística, Santander
Constrained Nonparametric Regression
A. Desdoigts (1994), Professeur, Universite de Dijon
Changes in the world income distribution: a nonparametric approach to challenge the neoclassical convergence argument
B. Turlach (1994), Lecturer, University of Western Australia, Perth
Computer-aided Additive Modeling
I. Proenca (1995), Professor, Universita technica Lisboa, Lissabon
Testing the link specification in Binary choice Models. A semiparametric approach.
M. Bianchi (1995), Thames River Capital (UK) Limited, London
Time Series Modelling in the Presence of Structural Change.
S. Klinke (1995), Humboldt-Universität zu Berlin, Berlin
Data Structures for Computational Statistics
I. Bertschek (1996), Research director, ZEW Mannheim
Semiparametric Analysis of Innovative Behaviour
Ch. Hafner (1996), Professeur, Université Catholique de Louvain
Nonlinear time series analysis with applications to FX rate volatility
Th. Kötter (1996), SAP Software, Berlin
Entwicklung statistischer Software:
Entwurf-Implementation-Netzwerkschnittstellen-Anwendungen
St. Sperlich (1998), Professor, Georg-August Universität Göttingen
Additive Modelling and Testing Model Specification
Jun Zheng (2002), Industrial and Commercial Bank of China, Beijing
Wavelet Application in Nonlinear Time Series Modeling and Frequencies Detection of Almost Periodically Correlated Processes
T. Kleinow (2002), Lecturer, Heriot-Watt University, Edinburgh
Testing continuous time models in financial markets
R. Schulz (2003), Lecturer, Robert Gordon University Aberdeen, Aberdeen
Valuation of properties and economic models of real estate markets
J. Tamine (2003), Research Analyst, Societe Generale, Paris
Approche fonctionnelle de la robustesse des estimateurs nonparamétriques par noyau
Hizir Sofyan (2003), Professor, Syiah Kuala University, Aceh, Indonesien
Clustering and fuzzy techniques: theory, implementation and applications

H. Lehmann (2004), SAP Software, Berlin
Client/Server based statistical Computing
D. Mercurio (2004), Banca d'Italia, Roma
Adaptive Estimation for Financial Time Series
M. Fengler (2004), Sal. Oppenheim, Frankfurt
Semiparametric Modelling of Implied Volatility

8 BÜCHER, PROCEEDINGSBÄNDE - LIVRES, PROCEEDINGS - BOOKS, PROCEEDINGS

Chen, C.H., Härdle, W. and Unwin, A. (2007) Handbook of Data Visualization. *Springer Verlag, Heidelberg. ISBN 3-540-33036-4 (1024 p)*

Härdle, W. , Mori, Y. and Vieu, Ph. (2006) Statistical methods in Biostatistics and Related Fields. *Springer Verlag, Heidelberg. ISBN 3-540-32690-1 (420 p)*

Sperlich, St., Härdle, W. and Aydinli, G. (2006) The Art of Semiparametrics *Springer Verlag, Heidelberg. ISBN 3-7908-1700-7 (178 p)*

Cizek, P., Härdle, W. and Weron, R. (2005) Statistical Tools in Finance and Insurance *Springer Verlag, Heidelberg. ISBN 3-540-22189-1 (535 p)*

Gentle, J. Härdle, W. and Mori, Y. (2004) Handbook of Computational Statistics, Concepts and Methods *Springer Verlag, Heidelberg. ISBN 3-540-40464-3 (1078 p)*

Franke, J., Härdle, W. and Hafner, Ch. (2004) Einführung in die Statistik der Finanzmärkte. (2te Auflage) *Springer Verlag, Heidelberg. ISBN 3-540-41722-2, (428 p)*

Härdle, W., Müller, M., Sperlich, St. and Werwatz, A. (2004) Nonparametric and Semiparametric Models *Springer Verlag, Heidelberg. ISBN 3-540-20722-8 (340 p)*

Franke, J., Härdle, W. and Hafner, Ch. (2004) Statistics of Financial Markets: An Introduction *Springer Verlag, Heidelberg. ISBN 3-540-21675-8 (424 p)*

Härdle, W., Hlavka, Z. and Klinke, S. (2003) Toukei Kaiseki Kankyo XploRe – Apurikeishon gaido. Japanische Übersetzung von XploRe – Application Guide, (translated by Tomoyuki Tarumi, Toshinari Kamakura, Yuichi Mori, Yashiro Yamamoto, Junji Nakano and Hiroshi Yadohisa) *Kyoritsu Shuppan Publisher Tokio ISBN 4-320-01745-5.*

Härdle, W., Simar, L. (2003) Applied Multivariate Statistical Analysis. *Springer Verlag, Heidelberg. ISBN 3-540-03079-4 (486 p)*

Härdle, W., Rönz, B. (2002) COMPSTAT 2002 Proceedings. *Physika Verlag, Heidelberg. ISBN 3-7908-1517-9 (648 p)*

Härdle, W., Kleinow, T. and Stahl, G. (2002) Applied Quantitative Finance. *Springer Verlag, Heidelberg. ISBN 3-540-434607 (402 p)*

Härdle, W. and Rönz, B. (2001) MM*Stat - eine interaktive Einführung in die Welt der Statistik. *Springer Verlag, Heidelberg. ISBN 3-540-14893-0 (CD ROM + software)*

Härdle, W., Klinke, S. and Müller, M. (2001) Toukei Kaiseki Kankyo XploRe – rahningu gaido. Japanische Übersetzung von XploRe – Learning Guide, (translated by Tomoyuki Tarumi, Yuichi Mori, Yashiro Yamamoto, Junji Nakano and Hiroshi Yadohisa) *Kyoritsu Shuppan Publisher Tokio ISBN 4-320-01678-5 C3041.*

Härdle, W., Hlavka, Z. and Klinke, S. (2000) XploRe – the Application Guide. *Springer Verlag, Heidelberg. ISBN 3-540-67545-0 , (525 p)*

Härdle, W., Liang, H and Gao, J. (2000) Partially Linear Models. *Physika Verlag, Heidelberg. ISBN 3-7908-1300-1, 17 figs, 11 tabs , (203 p)*

Franke, J., Härdle, W. and Stahl, G. (eds.) (2000) Measuring Risk in Complex Stochastic Systems. *Lecture Notes in Statistics, Springer Verlag, Heidelberg. ISBN 0-387-98996-X (272 p)*

Härdle, W., Klinke, S. and Müller, M. (1999) XploRe – the statistical computing environment. *CD-ROM, with Handbook* Learning Guide. *Springer Verlag, Heidelberg. ISBN 3-540-14767-5, (520 p)*

Härdle, W., Kerkyiacharian, G., Picard, D. and Tsybakov, A. B. (1998) Wavelets, Approximation and Statistical Applications. *Lecture Notes in Statistics, 129, Springer Verlag, Heidelberg. ISBN 0-387-98453-4, (265 p)*

Härdle, W. and Schimek, M. (eds.) (1996) Statistical Theory and Computational Aspects of Smoothing. *Physika Verlag, Heidelberg. ISBN 3-7908-0930-6, (265 p)*

Mattern, R., Härdle, W. and Kallieris, D. (1995) Biomechanik der Seitenkollision. *Berichte der Bundesanstalt für Straßenwesen (BAST), Heft M43. ISBN 3-89429-621-6, (134 p)*

Härdle, W., Klinke, S. and Turlach, B. (1995) XploRe - an interactive statistical computing environment. *Springer Verlag, New York. ISBN 0-387-94429-X (387 p)*

Härdle, W. and Simar, L. (eds.) (1993) Computer Intensive Methods in Statistics. *Physica Verlag. ISBN 3-7908-0677-3 (176 p)*

Härdle, W. and Manski, C. (eds.) (1993) Nonparametric and Semiparametric Approaches to Discrete Choice Analysis. *Journal of Econometrics, Vol. 58.*

Härdle, W. (1993) Prikladnaja Neparametricheskaya Regressija. *Russian Translation of "Applied Nonparametric Regression", MIR Publishers Moscow. (348 p)*

Härdle, W. (1991) Smoothing Techniques, with Implementation in S. *Springer Verlag, Heidelberg New York. ISBN 3-540-97367-2 (261 p)*

Härdle, W. (1990) Applied Nonparametric Regression. *Econometric Society Monograph Series 19, Cambridge University Press. ISBN 0-521-42950-1 (333 p)*

Györfi, L., Härdle, W., Sarda, P. and Vieu, P. (1989) Nonparametric Curve Estimation from Time Series. *Lecture Notes in Statistics, 60. Springer Verlag, Heidelberg ISBN 3-540-97174-2 (152 p)*

Kallieris, D. Mattern, R. and Härdle, W. (1989) Verhalten des Eurosid beim 90 Grad Seitaufprall im Vergleich zu PMTO sowie US-SID, HYBRID II und APROD. *Forschungsvereinigung Automobiltechnik e.V. (FAT) Frankfurt FAT Schriftenreihe Nr. 79.*

Kallieris, D., Mattern, R. and Härdle, W. (1986) Belastbarkeitsgrenzen und Verletzungsmechanik des angegurteten PKW-Insassen beim Seitaufprall. *Forschungsvereinigung Automobiltechnik e.V. (FAT) Frankfurt FAT Schriftenreihe Nr. 60.*

Franke, J., Härdle, W. and Martin, D. (eds.) (1984) Robust and Nonlinear Time Series Analysis. *Lecture Notes in Statistics, 26. Springer Verlag, Heidelberg ISBN 3-540-96102-X (286 p)*

Mattern, R. and Härdle, W. (1981) Umskalierung von Verletzungsdaten nach AIS 80. Suppl. zur FAT Reihe Nr.15 "Belastbarkeitsgrenzen des angegurteten Fahrzeuginsassen bei der Frontalkollision". *Forschungsvereinigung Automobiltechnik e.V. (FAT) Frankfurt FAT Schriftenreihe Nr. 20.*

9 PUBLIKATIONEN - PUBLICATIONS - PUBLICATIONS

Benko, M, Fengler, M. Härdle, W. and Kopa, M. (2007) On extracting information implied in options, *Computational Statistics, accepted.*

Detlefsen, K. and Härdle, W. (2007) Calibration Risk for Exotic Options, *Journal of Derivatives, accepted. Also printed in "Trading Options: Exotic an Introduction to Types and Pricing", ICFAI University Press, Hyderabad, India.*

Schulz, R., Brenner, St. and Härdle, W., (2007) Realoptionen und Immobilienbewertung : Eine Umsetzungsstudie *Schmalenbachs Zeitschrift für betriebswirtschaftliche Forschung, to appear.*

Fengler, M., Härdle, W. and Mammen, E. (2007) A Dynamic Semiparametric Factor Model for Implied Volatility String Dynamics. *Financial Econometrics, to appear.*

Chen, Y, Härdle, W., and Spokoiny, V. (2007) Portfolio Value at Risk based on Independent Components Analysis, *Journal of Computational and Applied Mathematics (JCMA), to appear*

Härdle, W., Kleinow, T., Korostelev, A. Logeay, C. and Platen E. (2007) Semiparametric Diffusion Estimation and Application to a Stock Market Index, *Quantitative Finance, 7, 1-12.*

Yang, L., Härdle, W., Park, B. and Xue, L. (2006) Estimation and Testing for Varying Coefficients in Additive Models with Marginal Integration. *Journal of the American Statistical Association, 101, 1212-1227.*

Cizek, P. and Härdle, W. (2006) Robust Adaptive estimation of dimension reduction space. *Computational Statistics and Data Analysis, 51, 545-555.*

Andriyashin, A., Benko, M. Härdle, W. Timofeev, R. and Ziegenhagen, U. (2006) Color Harmonization in Car Manufacturing Processes, *Applied Stochastic Models for Business and Industry, to appear*

Härdle, W., Hlavka, Z and Stahl, G. (2006) On the appropriateness of inappropriate VaR models *Allg. Stat. Archiv, 90/2, 273-297.*

Xia, Y. and Härdle, W. (2006) Semi-parametric Estimation of Generalized Partially Single Index Models, *Journal of Multivariate Analysis 97, 1162-1184.*

Yatchew, A. and Härdle, W. (2006) Nonparametric State Price Density Estimation Using Constrained Least Squares and the Bootstrap, *Journal of Econometrics, 133, 579-599.*

Wang, Q. and Härdle, W. (2005) Empirical Likelihood-based Dimension Reduction Inference for Linear Error-in-Responses Models with Validation Study, *Science in China, Ser. A, 47(6), 921-939.*

Kirman, A., Schulz, R., Härdle, W., and Werwatz, A. (2005) Transactions that did not happen and their influence on prices. *Journal of Economic Behavior and Organization, 56, 567-591.*

Wang, Q. , Linton, O. and Härdle, W. (2004) Semiparametric Regression Analysis under Imputation for Missing Response Data. *Journal of the American Statistical Association, 99(466), 334-34.*

Härdle, W., Huet, S., Mammen, E. and Sperlich, S. (2004) Bootstrap Inference in Semiparametric Generalized Additive Models, *Econometric Theory, 20(2), 265-300.*

Feldmann, D., Härdle, W. , Hafner, C., Hoffmann, M. Lepski, O. and Tsybakov, A. (2003) Testing Linearity in an AR Errors-in-variables Model with Application to Stochastic Volatility. *Applicationes Mathematicae, 30(4), 389-412*.

Fengler, M., Härdle, W. and Villa, C. (2003) The Dynamics of Implied Volatility: A Common Principle Components Approach. *Review of Derivative Research, 6, 179-202.*

Liang, H., Härdle, W. (2003) Partial Linear Models with heteroscedastic variances. *Journal of Japanese Society of Computational Statistics, 15, 89-104*

Chen, S.X., Härdle, W. and Ming Li (2003) An Empirical Likelihood Goodness-of-Fit Test for Time Series. *Journal of the Royal Statistical Society, 65, 663-678.*

Slama, R., Werwatz, A., Boutou, O., Ducot, B., Spira, A. , Härdle, W. (2003) Does male age have an influence on the risk of spontaneous abortion *? American Journal of Epidemiology, 157, 815-824.*

Härdle, W. , Herwatz, H. Spokoinii, V. (2003) Time Inhomogeneous Multiple Volatility Modelling, *Financial Econometrics, 1, 55-95.*

Härdle, W., Horowitz, J. and Kreiss, J.P. (2003) A Review of the Bootstrap for Time Series. *International Statistical Review, 71, 435-459.*

Yang, L., Sperlich, St. and Härdle, W. (2003) Derivative Estimation and Testing in Generalized Additive Models. *Journal of Statistical Planning and Inference, 115, 521-542.*

Golubev, Y. and Härdle, W. (2002) On adaptive estimation in partial linear models. *Math. Methods of Statistics, 11, 98-117.*

Aydinli, G., Härdle, W. , Kleinow, T. and Hizir, S. (2002) MD*Rex: Linking XploRe to Standard Spreadsheet Applications. *Computational Statistics, 3, 329 - 342.*

Fengler, M., Härdle, W. and Schmidt, P. (2002) An Empirical Analysis of the Common Factors Governing Implied Volatility Movements Measured by the German VDAX. *Financial Markets and Portfolio Management, 16, 16-29.*

Delecroix, M., Härdle, W. and Hristache, M. (2003) Efficient Estimation in Conditional Single-Index Regression. *Journal of Multivariate* Analysis, 86, 1, 213-226.

Carroll, R. C. , Härdle, W. and Mammen, E. (2002) Estimation in an additive Model when the components are linked parametrically. *Econometric Theory, 18, 886-912.*

Härdle, W., Sperlich, St. and Spokoiny, V. (2001) Structural Tests in Additive Regression. *J. Amer. Stat. Assoc., 96, 1333-1347.*

Härdle, W., Mammen, E. and Proenca, I. (2001) A Bootstrap Test for Single Index Models. *Statistics, 35, 427-451.*

Härdle, W. , Kleinow, T. and Tschernig, R. (2001) Web Quantlets for Time Series Analysis. *Annals of the Institute of Statistical Mathematics, 52, 1-18*

Hall, P., Härdle, W., Kleinow, T. and P. Schmidt (2000) On Semiparametric Bootstrap Approach to Hypothesis Tests a. Confidence Intervals for Hurst Coefficients. *Statistics of Stochastic Processes, 3, 263-276.*

Golubev, Y. and Härdle, W. (2000) On the second order minimax estimation in partial linear models. *Math. Methods of Statistics, 9, 2, 160 - 175.*

Härdle, W. , and Hafner, C. (2000) Discrete Time Option pricing with flexible volatility Estimation. *Finance and Stochastics 4, 2, 189-207.*

Härdle, W. and Horowitz, J. (2000) Internet-Based Econometric Computing. *J. Econometrics, 95, 333-345.*

Liang, H., Härdle, W. and Sommerfeld, V. (2000) Bootstrap approximation in a partially linear regression model., *J. Stat. Planning and Inference, 91, 413-426*

Liang, H. Härdle, W. and Carroll, R. (1999) Large Sample Theory in a Semiparametric Partially Linear Errors-in-Variables Model. *Annals of Statistics, 27, 1519-1535*

Liang, H. and Härdle, W. (1999) Large sample theory of Estimation of the Error Distribution for Semiparametric Models. *Communications in Statistics Theory & Methods, 28, 2025-2036.*

Sperlich, St., Linton, O. and Härdle, W. (1999) A simulation comparison between integration and backfitting methods of estimating separable nonparametric regression models. *TEST, 8, 419-458.*

Yang, L.J., Härdle, W. and Nielsen, J.P. (1999) Nonparametric Autoregression with multiplicative Volatility and Additive Mean. *J. Time Series Analysis,20, 579-604..*

Härdle, W. and Kneip, A. (1999) Testing a Regression Model when we have smooth alternatives in mind. *Scand. J. Stat. 26, 221-238.*

Härdle, W., Mammen, E. and Müller, M. (1998) Testing Parametric versus Semiparametric Modelling in Generalized Linear Models. *Journal of the American Statistical Association, 93* **,** *1461-1474*.

Linton, O. and Härdle, W. (1998) Nonparametric Regression. *Chapter in the Encyclopedia of Statistical Science, Volume X, ed. D. Banks, and S. Kotz, Wiley, New York.*

Fan, J., Härdle, W. and Mammen, E. (1998) Direct Estimation of Low Dimensional Components in Additive Models. *Annals of Statistics, 26, 943-971.*

Burda, M., Härdle, W., Müller, M. and Werwatz, A. (1998) Semiparametric Analysis of German East-West Migration Intentions: Facts and Theory. *Journal Applied Econometrics, 13, 525-541.*

Härdle, W., Tsybakov, A.B. and Yang, L. (1998) Nonparametric Vector Auto-regression. *J. Stat. Planning. Inference, 68, 221-245.*

Linton, O., Chen, R., Wang, N and Härdle, W. (1997) An analysis of transformations for additive nonparametric regression. *Journal of the American Statistical Association, 92, 1512-1521.*

Klinke, S., Golubev, Y., Härdle, W. and Neumann, M. (1997) Teaching Wavelets in XploRe. *Computational Statistics, 13, 141-151.*

Härdle, W. and Tsybakov, A. (1997) Local polynomial estimators of the volatility function in nonparametric autoregression. *Journal of Econometrics, 81, 223-242.*

Härdle, W., Sperlich, St. and Spokoiny, V. (1997) Semiparametric Single Index Versus Fixed Link Function Modelling. *Annals of Statistics, 25, 212-243.*

Härdle, W. , Lütkepohl, H. and Chen, R. (1997) Nonparametric Time Series Analysis. *International Statistical Review, 12, 153-172.*

Müller, M., Rönz, B., Härdle, W. (1997) Computer assisted Semiparametric Generalized Linear Models. *Computational Statistics, 12, 153-172.*

Härdle, W. and Schmerbach, S. (1996) Sonderforschungsbereich 373, Quantifikation und Simulation ökonomischer Prozesse. *Allg. Statistisches Archiv, 80, 433-441.*

Horowitz, J. and Härdle, W. (1996) Direct semiparametric estimation of single-index models with discrete covariates. *Journal of the American Statistical Assoication, 91, 1632-1640.*

Härdle, W. and Korostelev, A. (1996) Search of Significant Variables in Nonparametric Additive Regression. *Biometrika, 83, 541-549.*

Linton, O.B. and Härdle, W. (1996) Estimation of Additive Regression Models with known Links. *Biometrika, 83, 529-540.*

Härdle, W., Park, B. and Tsybakov, A. (1995) Estimation of non-sharp support boundaries. *Journal of Multivariate Analysis, 55, 205-218.*

Härdle, W. and Steiger, W. (1995) Optimal Median Smoothing. Alg 665 *Applied Statistics, 44, No.2, 258-268.*

Härdle, W. and Kirman, A. (1995) Nonclassical demand: A model-free examination of price-quantity relations in the Marseille fish market. *Journal of Econometrics, 67, 227-257.*

Härdle, W. and Tsybakov, A.B. (1995) Additive Nonparametric Regression on Principal Components. *Journal of Nonparametric Statistics, 5, 157-184.*

Hall, P., Härdle, W. and Simar, L. (1995) Iterated Bootstrap with Applications to Frontier Models. *Journal of Productivity Analysis, 6, 63-76.*

Härdle, W., Huet, S. and Jolivet, E. (1995) Better Bootstrap Confidence Intervals for Regression Curve Estimation. *Statistics, 26, 287-306.*

Härdle, W. and Park, B. (1995) Testing Increasing Dispersion. *Computational Statistics and Data Analysis, 19, 641-654.*

Härdle, W. and Marron, J.S. (1994) Fast and Simple Scatterplot Smoothing. *Computational Statistics and Data Analysis, 20, 1-18.*

Härdle, W., Ibragimov, I. and Tsybakov, A.B. (1994) On Efficient Estimation of an Averaged Derivative. *(English translation of "Ob Effektivnom ozenivani usrednennoi proiswodnoi"). Russian Acad. Sci. Dokl. Math. Vol. 48, No.1, 148-152.*

Härdle, W. and Nussbaum, M. (1994) Kernel Estimation: the Equivalent Spline Smoothing Method. *Publications de l'Institute de Statistique Université de Paris, XXXVIII, 61-86.*

Härdle, W. (1994) Quantifikation und Simulation ökonomischer Prozesse. *HUB - Spectrum. Zeitschrift der Humboldt-Universität Berlin.*

Härdle, W. and Linton, O. (1994) Applied Nonparametric Methods. *Chapter of the 4. Handbook of Econometrics, North Holland, 38, 2295 - 2339.*

Horowitz, J. and Härdle, W. (1994) Testing a Parametric Model against Semiparametric Alternatives. *Econometric Theory,V 10, No. 5, 821 - 848.*

Härdle, W. and Mammen, E. (1993) Comparing Nonparametric versus Parametric Regression Fits. *Annals of Statistics, 21, 1926-1947.*

Härdle, W., Ibragimov, I. and Tsybakov, A.B. (1993) Ob Effektivnom ozenivani usrednennoi proiswodnoi. *Journal Russian Academy of Sciences, 48, 550-552.*

Härdle, W. and Hall, P. (1993) On the Backfitting Algorithm for additive regression models. *Statistica Neerlandica, 47, 43-57.*

Härdle, W. and Müller, M. (1993) Nichtparametrische Glättungsmethoden in der alltäglichen statistischen Praxis. *Allg. Statistisches Archiv, 77, 9-31.*

Härdle, W. and Hart, J. (1993) A Bootstrap Test for Positive Definiteness of Income Effects Matrices. *Econometric Theory, 8, 276-290.*

Hall, P., Härdle, W. and Simar, L. (1993) On the Inconsistency of Bootstrap Distribution Estimators. *Computational Statistics and Data Analysis, 16, 11-18.*

Härdle, W. and Tsybakov, A.B. (1993) How sensitive are Average Derivatives ? *Journal of Econometrics, 58, 31-48.*

Härdle, W., Hall, P. and Ichimura, H. (1993) Optimal Smoothing of Single Index models. *Annals of Statistics, 21, 157-178.*

Härdle, W. and Scott, D.W. (1992) Smoothing in Low and High Dimensions by Weighted Averaging Using Rounded Points. *Computational Statistics, 1, 97-128.*

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