



# Johannes Brutsche

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## 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. (2024)**, *Sharp adaptive and pathwise stable similarity testing for scalar ergodic diffusions*, *The Annals of Statistics* 52(3), 1127-1151.
- Brutsche, J. (2022)**, *Sharp adaptive similarity testing with pathwise stability for ergodic diffusions*, Dissertation.

## Talks

- 08/2024 **Bernoulli-IMS World Congress**, *University of Bochum*
- 05/2024 **DynStoch Conference**, *Kiel University*
- 08/2023 **6th International Conference on Econometrics and Statistics**, *Waseda University Tokyo (invited)*
- 05/2023 **41st Finnish Summer School on Probability and Statistics**, *Lammi*

*Inst. f. Mathematik – Ernst-Zermelo-Straße 1, 79104 Freiburg – Germany*

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🌐 <https://www.stochastik.uni-freiburg.de/en/mitarbeiter-en/brutsche>

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- 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*

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## 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

- Stochastics I**, *winter term 2024/2025*  
**Proseminar: A journey through mathematics**, *winter term 2024/2025*  
**Seminar: Uniform central limit theorems**, *summer term 2024*  
**Linear algebra II**, *summer term 2024*  
**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*

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## 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

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## 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**