

Philipp Sterzinger

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RESEARCH INTERESTS

high-dimensional statistics; proportional-limit asymptotics for extremum estimators; maximum penalized likelihood

EMPLOYMENT

- LSE Fellow in Statistics** 08/2024 – present
London School of Economics and Political Science, Department of Statistics London, UK
- PostDoc position with independent research agenda and teaching responsibilities
 - Taught graduate and undergraduate modules in Statistics and Machine Learning
- University of London Academic Contractor** 04/2026 – present
University of London London, UK
- Examiner for EMFSS programme
- Research Assistant in Econometrics and Machine Learning** 02/2020 – 06/2020
University of St.Gallen, Swiss Institute for Empirical Economic Research

EDUCATION

- University of Warwick** Coventry, UK
PhD in Statistics supervised by Prof. Ioannis Kosmidis 09/2020 – 09/2024
Thesis: “Improving estimation and prediction for statistical models”
- London School of Economics and Political Science** London, UK
MSc Applicable Mathematics, Distinction 09/2018 – 09/2019
General Course Student, Department of Mathematics 09/2015 – 06/2016
- University of Cambridge** Cambridge, UK
MPhil Economics, Distinction 09/2017 – 07/2018
- University of St.Gallen** St.Gallen, SUI
BA Economics, 5.58/6.0 09/2013 – 08/2017

PUBLICATIONS

Statistics

- **Sterzinger P.** and Kosmidis I. (2026). Diaconis–Ylvisaker prior penalized likelihood for $p/n \rightarrow \kappa \in (0, 1)$ logistic regression. *Biometrika (to appear)*. (arXiv preprint)
- **Sterzinger P.**, Kosmidis I. and Moustaki I. (2026). Maximum softly-penalized likelihood for factor analysis. *Psychometrika (to appear)*. (arXiv preprint)
- **Sterzinger P.** and Kosmidis I. (2023). Maximum softly-penalized likelihood for mixed effects logistic regression. *Statistics and Computing*, **33**, 53. (arXiv preprint)

Software

- Kosmidis I. and contributors (incl. **Sterzinger P.**). (2017). *brglm2: Bias Reduction in Generalized Linear Models*. R package. Available at: <https://cran.r-project.org/package=brglm2>.

Interdisciplinary collaborations

- Pözl L., Thielmann M., **Sterzinger P.** et al. (2025) Sex-specific cardiac troponin and creatine kinaseMB thresholds to identify females at risk after CABG. *Annals of Thoracic Surgery*, **119**.
- Pözl L., Lohmann R., Theurl F., Puelacher C., **Sterzinger P.** et al. (2025) Prognostic Implications of Preoperative N-Terminal Pro-B-Type Natriuretic Peptide Dynamics in Patients Undergoing Cardiac Surgery. *Journal of the American College of Cardiology*, **4**.
- Pözl L., **Sterzinger P.** et al. (2024) Postoperative cardiac biomarker release is not associated with myocardial mass in computer tomography scans. *Interdisciplinary Cardio Vascular and Thoracic Surgery*, **38**.
- Pözl L., Lohmann R., **Sterzinger P.** et al. (2024) Complexity of coronary artery disease and the release of cardiac biomarkers after CABG. *Frontiers in Cardiovascular Medicine*, **11**.
- Pözl L., Engler C., **Sterzinger P.** et al. (2023). Association of High-Sensitivity Cardiac Troponin T With 30-Day and 5-Year Mortality After Cardiac Surgery. *Journal of the American College of Cardiology*, **82**.

AWARDS & PRIZES

Harrison Award for a highly commended thesis with substantial theoretical contribution in Statistics.	2025
Wolfgang Denk Prize (joint) of the Austrian Society for Heart and Thoracic Vascular Surgery.	2024
Enrichment Scheme 9-month research placement award at the Alan Turing Institute, UK.	2023 – 2024
Full Departmental PhD Scholarship at the Department of Statistics, University of Warwick, UK.	2020 – 2024
Haya Freedman Prize for best dissertation on the MSc Applicable Mathematics programme at LSE, UK	2019

TALKS & CONFERENCES

IWSM 2026, Oslo, Norway. Talk on Maximum softly penalized likelihood for factor analysis	07/2026
London School of Economics, London, UK. Talk on Maximum softly penalized likelihood for factor analysis	06/2026
University of Warwick, Coventry, UK. Seminar on Diaconis–Ylvisaker prior penalized likelihood for $p/n \rightarrow \kappa \in (0, 1)$ logistic regression	12/2025
London School of Economics, London, UK. Seminar on maximum softly penalized likelihood in factor analysis	10/2024
Ca' Foscari University 2024, Venice, Italy. Seminar on Diaconis–Ylvisaker prior penalized likelihood in high-dimensional logistic regression	03/2024
JSM 2023, Toronto, Canada. Talk on Maximum softly-penalized likelihood for mixed effects logistic regression	08/2023
IWSM 2023, July 2023, Dortmund, Germany. Talk on Bias reduced prediction for black-box models	07/2023
IWSM 2022, July 2022, Trieste, Italy. Talk on Maximum softly-penalized likelihood for mixed effects logistic regression	07/2022
BFF 2022, Toronto, Canada. Poster on Maximum softly-penalized likelihood for mixed effects logistic regression	05/2022
Gregynog Statistical Conference, Gregynog, UK. Poster on Maximum softly-penalized likelihood for Bernoulli-response GLMMs	04/2022

TEACHING ACTIVITIES

London School of Economics and Political Science	London, UK
<i>Department of Statistics</i>	08/2024–07/2026
▪ ST443 Machine Learning and Data Mining (PG). Course convenor; designed course materials and delivered lectures, seminars and computer labs	WT 2025
▪ ST411 Generalised Linear Modelling and Survival Analysis (PG). Seminars, computer labs	WT 2025 ST 2024
▪ ST303 Stochastic Simulation (UG). Seminars, computer labs	WT 2025
▪ ST308 Bayesian Inference (UG). Seminars, computer labs	ST 2024
▪ ST227 Survival Models (UG). Computer labs	WT 2024
▪ ST226 Actuarial Investigations: Financial (UG). Computer labs	WT 2024
University of Warwick	Coventry, UK
<i>Department of Statistics</i>	2024–2025
▪ Summer research experience (UG). Co-supervision of two 8-week summer research projects in Statistics	

SERVICE TO THE PROFESSION

Referee for: *Statistics & Probability Letters, Metrika*

LANGUAGES & PROGRAMMING

Languages: German native, English fluent
Programming: R, Julia, Python

INTERESTS

Rowing: Thames Rowing Club, University of London Boat Club, Hughes Hall Boat Club
Lacrosse: Austrian national team 2015/16, South-East England Universities 2014/15
Other: Cross-country skiing, mountaineering