

Håkon Otneim

📞hotneim | ✉️hakon.otneim@nhh.no | 📞+47 975 99 593 | 🏠Halhjemsmarka 123, 5208 Os, Norway

WORK EXPERIENCE

- Professor** Nov 2025 --
Department of Business and Management Science, NHH Norwegian School of Economics.
- Associate Professor** Jun 2020 -- Nov 2025
Department of Business and Management Science, NHH Norwegian School of Economics.
- Assistant Professor** Aug 2016 -- Jun 2020
Department of Business and Management Science, NHH Norwegian School of Economics.
- PhD Student** Aug 2012 -- Aug 2016
Department of Mathematics, University of Bergen. Including 25% teaching load.
- Teaching Assistant** Aug 2008 -- Jun 2012
Department of Mathematics, University of Bergen. Giving tutorials in various mathematics and statistics courses.
- Military Service** Jul 2006 -- Jul 2007
Military police soldier in the Norwegian Navy, stationed at Sessvollmoen and Haakonsvern Naval Base.

EDUCATION

- 2012--2016 PhD in Statistics, University of Bergen. Advisor: Prof. Dag Tjøstheim.
- 2010--2012 Master in Mathematical Statistics, University of Bergen (GPA: 4.9/5.0)
- 2007--2010 Bachelor in Mathematics, University of Bergen (GPA: 4.8/5.0)
- 2003--2006 High School, Os Gymnas (GPA: 5.7/6.0)

PUBLICATIONS

- Li, Xuan, Geir Drage Berentsen, Håkon Otneim, and Steffen Juraneck (2026). "Stakeholder Engagement Through Environmental Shareholder Proposals and Green Innovation". In: *Corporate Social Responsibility and Environmental Management*. DOI: [10.1002/csr.70638](https://doi.org/10.1002/csr.70638).
- Hølleland, Sondre, Geir Drage Berentsen, Håkon Otneim, and Ida Marie Solbrekke (2025). "Optimal allocation of 30 GW offshore wind power in the Norwegian economic zone". In: *Wind Energy Science* 10, pp. 293–313. DOI: [10.5194/wes-10-293-2025](https://doi.org/10.5194/wes-10-293-2025).
- Shi, Yue, Antonio Punzo, Håkon Otneim, and Antonello Maruotti (2025). "Hidden semi-Markov models for rainfall-related insurance claims". In: *Insurance: Mathematics and Economics* 120, pp. 91–106. DOI: [10.1016/j.insmatheco.2024.11.008](https://doi.org/10.1016/j.insmatheco.2024.11.008).
- Juraneck, Steffen and Håkon Otneim (2024). "Predicting patent lawsuits with machine learning". In: *International Review of Law & Economics* 80, p. 106228. DOI: [10.1016/j.irle.2024.106228](https://doi.org/10.1016/j.irle.2024.106228).
- Otneim, Håkon, Geir Drage Berentsen, and Dag Tjøstheim (2022). "Local Lead–Lag Relationships and Nonlinear Granger Causality: An Empirical Analysis". In: *Entropy* 24.3, p. 378. DOI: [10.3390/e24030378](https://doi.org/10.3390/e24030378).
- Otneim, Håkon and Dag Tjøstheim (2022). "The locally Gaussian partial correlation". In: *Journal of Business & Economic Statistics* 40.2, pp. 924–936. DOI: [10.1080/07350015.2021.1886107](https://doi.org/10.1080/07350015.2021.1886107).
- Sleire, Anders Daasvand, Bård Støve, Håkon Otneim, Geir Drage Berentsen, Dag Tjøstheim, and Sverre Hauso Haugen (2022). "Portfolio allocation under asymmetric dependence in asset returns using local Gaussian correlations". In: *Finance Research Letters* 46, p. 102475. DOI: [10.1016/j.frl.2021.102475](https://doi.org/10.1016/j.frl.2021.102475).

- Tjøstheim, Dag, Håkon Otneim, and Bård Støve (2022). “Statistical dependence: Beyond Pearson’s ρ ”. In: *Statistical Science* 37.1, pp. 90–109. DOI: [10.1214/21-STS823](https://doi.org/10.1214/21-STS823).
- Otneim, Håkon (2021). “lg: An R package for Local Gaussian Approximations”. In: *The R Journal* 13.2, pp. 38–56. DOI: [10.32614/RJ-2021-079](https://doi.org/10.32614/RJ-2021-079).
- Otneim, Håkon, Martin Jullum, and Dag Tjøstheim (2020). “Pairwise local Fisher and naive Bayes: Improving two standard discriminants”. In: *Journal of Econometrics* 216.1, pp. 284–304. DOI: [10.1016/j.jeconom.2020.01.019](https://doi.org/10.1016/j.jeconom.2020.01.019).
- Otneim, Håkon and Dag Tjøstheim (2018). “Conditional density estimation using the local Gaussian correlation”. In: *Statistics and Computing* 28.2, pp. 303–321. DOI: [10.1007/s11222-017-9732-z](https://doi.org/10.1007/s11222-017-9732-z).
- (2017). “The locally Gaussian density estimator for multivariate data”. In: *Statistics and Computing* 27.6, pp. 1595–1616. DOI: [10.1007/s11222-016-9706-6](https://doi.org/10.1007/s11222-016-9706-6).
- Otneim, Håkon, Hans A. Karlsten, and Dag Tjøstheim (2013). “Bias and bandwidth for local likelihood density estimation”. In: *Statistics & Probability Letters* 83.5, pp. 1382–1387. DOI: [10.1016/j.spl.2013.02.003](https://doi.org/10.1016/j.spl.2013.02.003).

BOOK

- Tjøstheim, Dag, Håkon Otneim, and Bård Støve (2021). *Statistical modeling using local gaussian approximation*. Academic Press.

PIPELINE

- Benini, G., V. Dotti, G. Berentsen, H. Otneim, E. Jahnke, J. Schuhmacher, H. El-Houjeiri, A. Ardane, W. Fichtner, P. Jochem, D. Gordon, A. Brandt, and M. Masnadi (n.d.). “A Zero-Cost Policy for Eliminating Methane Emissions in the Oil and Gas Industry”.
- Berentsen, G., E. Dunn-Sigouin, Y. Shi, and H. Otneim (n.d.). “Insurance in a Changing Climate: A Retrospective Study of Water-Related Claims and Pricing Strategies in Norway”.
- Hølleland, S., G. Berentsen, H. Otneim, and K. Fokianos (n.d.). “Optimal mixes of renewable energy by seasonal portfolio theory”.
- Otneim, H. (n.d.). “Comparable Grading Across Cohorts: A Bayesian Graded-Response Analysis of Ability, Difficulty, and Severity”.
- Otneim, H., E. Dunn-Sigouin, S. Hølleland, M. Gorji, and G. Berentsen (n.d.). “Using precipitation forecasts to predict insurance claims”.

OTHER PUBLICATIONS

- Otneim, Håkon (Dec. 2019). *lg: Locally Gaussian Distributions: Estimation and Methods*. R package version 0.4.1. Comprehensive R Archive Network (CRAN). DOI: [10.32614/CRAN.package.lg](https://doi.org/10.32614/CRAN.package.lg). URL: <https://CRAN.R-project.org/package=lg>.
- (Oct. 2017). “Business Analytics Using R – A Practical Approach”. In: *Journal of Statistical Software* 81.1. Book Reviews, pp. 1–6. DOI: [10.18637/jss.v081.b01](https://doi.org/10.18637/jss.v081.b01). URL: <https://www.jstatsoft.org/article/view/v081b01>.

GRANTS, SCHOLARSHIPS AND AWARDS

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| 2026 | Awarded the status of Excellent Teaching Practitioner (<i>Merittert Underviser</i>) at NHH. |
| 2022 | The first <i>Inspirational Teaching Award</i> at NHH. |
| 2022 | The NHH Bachelor Students’ teaching award, “Bronsensvampen”. |
| 2020 | The NHH Bachelor Students’ teaching award, “Bronsensvampen”. |
| 2020-- | Researcher and partner in <i>Climate Futures</i> , Center for Research-Based Innovation, funded by the Norwegian Research Council, project number 309562. |
| 2019--2024 | Researcher in <i>Statistical modelling and inference for (high-dimensional) financial data</i> , funded by the Finance Market Fund, project number 309218. |

PRESENTATIONS AT CONFERENCES, WORKSHOPS, AND SEMINARS

June 2025	Statistics for Innovation, Genoa, Italy.
May 2025	Invited research seminar at the Norwegian Actuary Association, Oslo, Norway.
March 2019	Invited research seminar at Uppsala University.
June 2018	International Symposium on Nonparametric Statistics, Salerno, Italy.
June 2017	1st International Conference on Econometrics and Statistics, Hong Kong.
May 2017	Building Bridges at Bislett.
June 2016	International Symposium on Nonparametric Statistics, Avignon, France.
June 2014	International Symposium on Nonparametric Statistics, Cadiz, Spain.

RESEARCH VISITS

Oct--Nov 2025	Roma Tre University, Rome, Italy. Host: Prof. Francesco Lagona.
Jul--Aug 2015	Monash University, Melbourne, Australia. Host: Prof. Jiti Gao.

SUPERVISION

I have supervised 26 master theses at NHH, involving 49 students.

I was the primary PhD supervisor for Yue Shi, who defended her thesis in April 2025, titled *Statistical modeling of climate risk in home insurance claims*.

I was the co-supervisor for Xuan Li, who defended her PhD thesis in May 2024, titled *Essays of Shareholders Engagement and Voting*.

REVIEWING

Colombian Journal of Statistics, Statistics and Probability Letters, European Journal of Operations Research, Econometric Reviews, International Symposium on Nonparametric Statistics, Econometrics and Statistics, Medical Decision Making, Statistica Sinica, Journal of the Royal Statistical Society Series B.

SERVICE

2026--2029	Elected Teaching Responsible, Department of Business and Management Science, NHH.
2021--2029	Elected member of the board of the Department of Business and Management Science, NHH, representing tenured scientific staff.
2024--	Auditor, Norwegian Statistical Association.
2023--2025	Program director for NHH's Bachelor of Business, Economics and Data Science (BEDS).
2022--2023	Chair of working group developing NHH's Bachelor of Business, Economics and Data Science (BEDS).
2020--2022	Member of the reference group for the NHH Bachelor of Economics and Business Administration.
2020--	Auditor, Norwegian Statistical Association, Bergen chapter.
2019--2020	Elected member of the NHH board, representing non-tenured scientific staff.

PEDAGOGICAL TRAINING

2020	Case Writing Workshop, Harvard Business School.
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- 2019 Global Colloquium on Participant-Centered Learning, Harvard Business School, 100 hours.
- 2019 Course in Pedagogy, Teaching Portfolio, NHH, 50 hours.
- 2018 Basic Course in Pedagogy, Module II, NHH, 40 hours.
- 2018 Basic Course in Pedagogy, Module I, NHH, 40 hours.

COMPUTING

Professional skills in R, basic skills in Python. ~~La~~TeX, Quarto.

LANGUAGES

Norwegian (native), English (fluent).

Last updated: July 23, 2026