CURRICULUM VITAE

February 2021

Philip Hans B.F. FRANSES (30 IX 1963)

Contact

Econometric Institute, ET-23
Erasmus School of Economics
Erasmus University Rotterdam

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Present positions

Professor of Applied Econometrics (2019 - …)
Erasmus School of Law, Erasmus University Rotterdam;

Desiderius Erasmus Distinguished Chair in Economics (2008 – 2024)
Erasmus School of Economics, Erasmus University Rotterdam;

Professor of Applied Econometrics (1998 - …)
Econometric Institute, Erasmus School of Economics;

Professor of Marketing Research (1999 - …)
Department of Business Economics, Erasmus University Rotterdam;

Adjunct Professor (2001 - …)
School of Economics and Commerce and the School of Mathematics and Statistics, University of Western Australia, Australia;

Adjunct Professor (2006 - …)
School of Economics, Chiang Mai University, Thailand;

Adjunct Professor (2008 - …)
Anton De Kom University, Paramaribo, Suriname

Education

Canisius College, Nijmegen, 1982;
M.Sc. (Economics), University of Groningen, 1987;
Ph.D. (Econometrics), Erasmus University Rotterdam, 1991
“*Model selection and seasonality in time series*", Amsterdam: Thesis, 1991

Past positions

Dean (2006 – 2019), Erasmus School of Economics, Erasmus University Rotterdam;
Chair Econometric Institute, Erasmus University Rotterdam, 2004-2006;
Assistant Professor of Econometrics, 1991;
Research Fellow of the Royal Netherlands Academy of Arts and Sciences (KNAW), 1991-1996;
Associate Professor of Econometrics, 1996-1998;
Director of the Rotterdam Institute for Business Economic Studies, 1996-1998;
(Co-) Founder and first director of the Erasmus Research Institute of Management (ERIM), 1999

Honours and awards

Fellowship of the Royal Netherlands Academy of Arts and Sciences, 1991-1996;
Johannes Cornelis Ruigrok Award from the Netherlands Academy of Sciences, Haarlem, the Netherlands, 1993;
(Elected) Member of the International Statistical Institute (since 1996);
(Elected) Research Fellow of the Tinbergen Institute (since 1993);
(Elected) Research Fellow of the Erasmus Research Institute of Management (since 1999);
Erasmus University Rotterdam Research Award 1998;
(Elected) Member of the Holland Society of Arts and Sciences (since 2001);
Awarded "Lecturer of the Year 2000-2001" (Erasmus School of Economics, elected by students)
Honourable Mention "Lecturer of the Year 2004-2005";
Nominated “Lecturer of the Year 2008-2009”;
Journal of Applied Econometrics Distinguished Author, 2002;
Entry in the “Who's Who in Economics, 4th Edition” published by Edward Elgar Publishing Ltd, 2003;
ERIM 2003 Book Award for “*Quantitative models in marketing research”*, Cambridge: Cambridge University Press 2001 (with Richard Paap);
Fellow of the *Journal of Econometrics*, 2007;
Fellow of the Royal Netherlands Academy of Arts and Sciences, 2011;
Fellow, Modelling and Simulation Society of Australia and New Zealand, 2010;
Honorary Doctorate Chiang Mai University, Chiang Mai, Thailand, 2012;
Member of the World Economic Forum Expert Group, since 2012;
Fellow of the International Institute of Forecasters, 2015;
Top Lecturer Award 2015, Erasmus School of Economics, 2015;
Honorary Chair Professor, Asia University, Taichung, Taiwan, 2018;
Fellow of *Econometric Reviews* 1982-2017;
Honorary Research Fellow of the Erasmus Research Institute of Management (since 2018);

Rankings

Entry in the Marquis "Who's Who in the World" 1999, 2000, 2004;

Ranked 26-th (1992-1996), 21-th (1993-1997), 17-th (1994-1998), 12-th (1995-1999), 7-th (1996-2000) on the ESB Top-30 Citation index of Dutch Economists (most cited Dutch economists in the international literature);

Rankings on the Intermediair/ESB Top-40 based on 5(6) years of publications:

1998 (1993-1997):	6
1999 (1994-1998):	5
2000 (1995-1999):	3
2003 (1997-2001):	3
2004 (1998-2002):	2
2005 (1999-2003):	8
2006 (2000-2004):	6
2007 (2001-2005):	1
2008 (2002-2006):	1
2009 (2003-2007):	2
2010 (2004-2008):	3
2011 (2005-2010):	3
2012 (2007-2011):	4
2013 (2008-2012):	3
2014 (2009-2013):	22

Ranked 11th in “Ranking of individuals by the number of all econometric articles” in Badi H. Baltagi (2007), Worldwide Econometrics Rankings: 1989-2006, Econometric Theory 23, 952-1012;

Research interests

Econometric theory, applied econometrics, empirical finance, marketing research

The development and application of econometric methods for relevant, meaningful and interesting problems in marketing, finance and macro-economics

Key Publications

"*Periodicity and stochastic trends in economic time series*", Oxford: Oxford University Press, 1996;

"*Time series models for business and economic forecasting*", Cambridge: Cambridge University Press, 1998; second print 1999, third print 2000, fourth print 2001; Translation into Chinese, 2003 (ISBN 7-300-04456-5);

"*Nonlinear time series models in empirical finance*", Cambridge: Cambridge University Press, 2000 (with Dick van Dijk);

"*Quantitative models in marketing research*", Cambridge: Cambridge University Press 2001 (with Richard Paap);

"*A concise introduction to econometrics: an intuitive guide"*, Cambridge: Cambridge University Press 2002;

“*Breve introduzione all’econometria*” (Italian language edition), Societa Editrice Il Mulino, Bologna (2004) (ISBN 88-15-10155-1)

Chinese language edition appeared with the Shanghai University of Finance and Economics Press. (2005) (ISBN 7-81098-416-0/F 373)

"Periodic cointegration - Representation and Inference" (with H.P. Boswijk), *The Review of Economics and Statistics,* 77 (1995), 436-454;

"The effects of additive outliers on tests for unit roots and cointegration" (with N. Haldrup), *Journal of Business and Economic Statistics,* 12 (1994), 471-478;

"A multivariate approach to modeling univariate seasonal time series", *Journal of Econometrics*, 63 (1994), 133-151;

"Asymptotically perfect and relative convergence of productivity" (with Bart Hobijn), *Journal of Applied Econometrics,* 15 (2000), 59-81;

“Additive outliers, GARCH and forecasting volatility" (with Hendrik Ghijsels), *International Journal of Forecasting,* 15 (1999), 1-9 (lead article);

“On the use of econometric models for policy simulation in marketing”, *Journal of Marketing Research* 42 (2005), 4-14; (Finalist for the 2006 Paul E. Green Award);

“Interaction between shelf layout and marketing effectiveness and its impact on optimizing shelf arrangements” (with Dennis Fok and Erjen van Nierop), *Marketing Science,* 27 (2008), 1065-1082;

Supervision of Doctoral Dissertation

(1) Erno Kuiper (graduation: 22 December 1994, Erasmus University Rotterdam) (with Teun Kloek);
(2) Albert Veenstra (graduation: 6 June 1999, Erasmus University Rotterdam), "Quantitative Analysis of Shipping Markets" (with Hercules Haralambides);
(3) Dick van Dijk (graduation: 16 September 1999, Erasmus University Rotterdam; Cum Laude), "Smooth Transition Models: Extensions and Outlier Robust Inference";
(4) Onno Lint (graduation: June 2001, Erasmus University Rotterdam), "Managing R&D Option Value";
(5) Charles Bos (graduation: 13 September 2001, Erasmus University Rotterdam), "Time Varying Parameter Models for Inflation and Exchange Rates" (with Herman van Dijk);
(6) Peter Verhoef (graduation: 20 September 2001, Erasmus University Rotterdam), "Analyzing Customer Relationships: Linking Relational Constructs and Marketing Instruments to Customer Behavior" (with Janny Hoekstra);
(7) David Dekker (graduation: 24 September 2001, Erasmus University Rotterdam), “Network Perspectives on Tasks in Account Management” (with Frans Stokman);
(8) Paul de Bruin (graduation: 10 September 2002, University of Amsterdam) “Essays on Modeling Nonlinear Time Series” (with Jan de Gooijer);
(9) Jedid Jah Jonker (graduation: 19 September 2002, Erasmus University Rotterdam), “Target Selection and Optimal Mail Strategy in Direct Marketing”;
(10) Erjen van Nierop (graduation: 20 December 2002, Erasmus University Rotterdam), “Advanced Choice Models” (with Richard Paap as co-promotor);
(11) Stefan Wuyts (graduation: 27 March 2003, Erasmus University Rotterdam), “Partner Selection in Business Markets, A Structural Embeddedness Perspective”. (Winner of 2004 KVS Penning);
(12) Dennis Fok (graduation: 6 November 2003, Erasmus University Rotterdam, Cum Laude), “Advanced Econometric Marketing Models” (with Richard Paap as co-promotor) (Winner of 2004 ERIM Best Thesis Award);
(13) Jeanine Kippers (graduation: 9 September 2004, Erasmus University Rotterdam), “Empirical Studies on Cash Payments”;
(14) Rutger van Oest (graduation: 3 February 2005, Erasmus University Rotterdam), “Essays on Quantitative Marketing Models and Monte Carlo Integration Methods” (with Herman van Dijk);
(15) Stavros Tsolakis (graduation: 9 June 2005, Erasmus University Rotterdam), “Econometric Analysis of Bulk Shipping Markets” (with Hercules Haralambides);
(16) Bert de Groot (graduation: 11 May 2006, Erasmus University Rotterdam), “Essays on Economic Cycles” (with Harry Commandeur);
(17) Björn Vroomen (graduation: 9 November 2006, Erasmus University Rotterdam), “Consumer choice related to the Internet: Why, what and how?” (with Bas Donkers as co-promotor);
(18) Sabine Knapp (graduation: 25 January 2007, Erasmus University Rotterdam), “The econometrics of maritime safety: Recommendations to enhance safety at sea”.
(19) Remco Prins (graduation: 23 May 2008, Erasmus University Rotterdam), “Modeling consumer adoption and usage of value-added mobile services” (with Peter Verhoef)

(20) Marielle Non (graduation: 28 November 2008, Erasmus University Rotterdam), “Essays on Consumer Search and Interlocking Directorates” (with Maarten Janssen);
(21) Merel van Diepen (graduation 22 January 2009, Erasmus University Rotterdam), “Dynamics and Competition in Charitable Giving”;
(22) Rene Segers (graduation 29 January 2009, Erasmus University Rotterdam), “Advances in Monitoring the Economy”;
(23) Bram van Dijk (graduation 2 July 2009), Erasmus University Rotterdam), “Essays on Finite Mixture Models” (with Richard Paap);
(24) Carlos Mireles (graduation 29 June 2010), Erasmus University Rotterdam), “Marketing Modeling for New Products”;
(25) Liesbeth Noordegraaf Eelens (graduation 18 October 2010), Erasmus University Rotterdam, “Contested Communication”;
(26) Kar Yin Lam (graduation 14 April 2011), Erasmus University Rotterdam, “Reliability and Rankings”;
(27) Anita Vlam (graduation 1 December 2011), Erasmus University Rotterdam, “Customer First? The Relationship between Advisors and Consumers of Financial Products”;
(28) Yuri Peers (graduation 2 December 2011), Erasmus University Rotterdam, “Econometric Advances in Diffusion Models” (with Dennis Fok);
(29) Rianne Legerstee (graduation 10 May 2012), Erasmus University Rotterdam, “Evaluating Econometric Models and Expert Intuition”;
(30) Heleen Mees (graduation 28 August 2012), Erasmus University Rotterdam, “Changing fortunes; How China’s boom caused the financial crisis”;
(31) Madesta Lede (graduation 19 December 2013), Erasmus University Rotterdam, “Consumer adoption of counterfeit products in a developing country”;
(32) Sanne Lise Blauw (graduation 19 December 2014), Erasmus University Rotterdam, “Well-to-do or Doing Well? Empirical studies of wellbeing and developments”;
(33) Ruben de Bliek (graduation 21 May 2015), Erasmus University Rotterdam, “Empirical Studies on the Economic Impact of Trust” (with Justus Veenman);
(34) Denice Bodeutsch (graduation 25 September 2015), Erasmus University Rotterdam, “Essays on an Emerging Market: A Case Study of Suriname”;
(35) Tina Dulam (graduation 23 October 2015), Erasmus University Rotterdam, “Brain Drain or Brain Gain: The Case of Suriname”;
(36) Bert de Bruijn (graduation 17 December 2015), Erasmus University Rotterdam, “Essays on forecasting and latent values”;
(37) Iris Versluis (graduation 21 April 2016), Erasmus University Rotterdam, “Prevention of the portion size effect”;
(38) Victor Hoornweg (graduation June 8 2018), Erasmus University Rotterdam, “A trade-off in Econometrics”;
(39) Myrthe van Dieijen (graduation December 13 2019), Erasmus University Rotterdam, “What’s in a word; Economic applications of text mining methods” (with Robin Lumsdaine);
(40) Francine Gresnigt (graduation February 20 2020), Erasmus University Rotterdam, “Identifying and predicting financial earthquakes using Hawkes processes” (with Erik Kole);
(41) Wei Li (graduation January 14 2021), Erasmus University Rotterdam, “Competition in the retail market of consumer packaged goods” (with Dennis Fok);

Editorial service

Editor of the book series "*Quantitative Methods for Applied Economics and Business Research*" published by the Cambridge University Press;
Associate editor of *Applied Financial Economics* (Taylor 2006 - …);
Member of Editorial Board of *International Journal of Research in Marketing* (Elsevier 2009 - …);
Member of Editorial Board of *Econometrics* (MPDI 2017 - …);

Past Editorial service

Associate editor of *Statistica Neerlandica* (Basil Blackwell 1997-2000);
Associate editor of *Econometric Reviews* (Marcel Dekker 2001-2005);
Associate editor of *International Journal of Forecasting* (Elsevier 1997-2005);
Associate editor of *Macroeconomic Dynamics* (Cambridge University Press 1997-2005);
Associate editor of *Environmental Modelling and Software* (Elsevier 1997-2005);
Associate editor of *Journal of Applied Econometrics* (Wiley 2000-2005);
Associate editor of *Empirical Economics* (Springer 2004- 2005);
Associate editor of *Studies in Nonlinear Dynamics and Econometrics* (MIT Press 2002-2005);
Editor-in-chief of *Statistica Neerlandica* (Basil Blackwell 2001 – 2015);
Associate editor of *Quantitative Marketing and Economics* (Kluwer 2003 – 2010);
Associate editor of *Marketing Science* (INFORMS 2007 – 2010)
Associate editor of *Journal of Economic Surveys* (Basil Blackwell 1996 - 2010);

Founding Editor of the *Tinbergen Institute Research Bulletin* (TIRB) (1988-1992);

Associate Editor of the *Annals of the Society of KNAW fellows* (1992-1996);

Advisory Editor of the *Palgrave Handbook of Econometrics* (2005), edited by Kerry Patterson and Terence Mills;

Member Program Committee ESEM, Budapest 2007; Milan 2008; Oslo 2011;

Special issues edited

"Forecasting and seasonality", *International Journal of Forecasting* (1997) (with Jan de Gooijer);

"Large data sets in business economics", *Statistica Neerlandica* (1998);

"Nonlinear modeling of multivariate macroeconomic relations", *Macroeconomic Dynamics* (2001) (with Timo Terasvirta);

"Analysis of repeated cross-sectional surveys", *Statistica Neerlandica* (volume 55, issue 2, 2001) (with Rob Eisinga);

"Modeling and forecasting financial volatility", *Journal of Applied Econometrics* (volume 17, issue 5, 2002) (with Michael McAleer);

"Bridging the gap between marketing models and managers", *Applied Stochastic Models in Business and Industry* (2005) (with Albert Bemmaor)

"Recent developments in business cycle analysis", *Journal of Applied Econometrics* (2005) (with Dick van Dijk and Herman van Dijk);

"New models in marketing", *Journal of Applied Econometrics* (2009) (with Pradeep Chintagunta and Richard Paap);

Occasional reviewing service

American Political Science Review; Applied Financial Economics; Communications in Statistics; Economic Journal; Economic Modelling; Econometric Reviews; Econometric Theory; Empirical Economics; European Economic Review; European Journal of Operational Research; European Review of Agricultural Economics; IEEE Transactions on Neural Networks; International Economic Review; International Journal of Forecasting; International Journal of Research in Marketing; International Review of Economics and Finance; Journal of Applied Econometrics; Journal of Behavioural Decision Making; Journal of Business & Economics Statistics; Journal of Consumer Research; Journal of Econometrics; Journal of Empirical Finance; Journal of Forecasting; Journal of International Money and Finance; Journal of Macroeconomics; Journal of Marketing; Journal of Marketing Research; Journal of the American Statistical Association; Journal of Time Series Analysis; Marketing Science; Quantitative Finance; Review of Economics and Statistics; Statistical Papers; Statistica Neerlandica; Structural Change and Economic Dynamics; Telecom Policy; The Manchester School; Management Science

Reviewer of book proposals for
Cambridge University Press; Oxford University Press; Princeton University Press

Publications

Books

B1 "*Periodicity and stochastic trends in economic time series*", Oxford: Oxford University Press, 1996; (Reviews in *Economic Journal*, 1997, *Journal of Applied Econometrics*, 1998 *Econometric Reviews*, 1998, *International Journal of Forecasting*, 1999);

B2 "*Time series models for business and economic forecasting*", Cambridge: Cambridge University Press, 1998; second print 1999, third print 2000, fourth print 2001
Translation into Chinese, 2003 (ISBN 7-300-04456-5);

B3 "*Nonlinear time series models in empirical finance*", Cambridge: Cambridge University Press, 2000 (with Dick van Dijk);
Reviewed in *International Journal of Forecasting* 2003

B4 "*Quantitative models in marketing research*", Cambridge: Cambridge University Press 2001 (with Richard Paap);

Reviewed in *Journal of Marketing Research*, 2003, *International Journal of Forecasting*, 2003.

B5 "*A concise introduction to econometrics: an intuitive guide*", Cambridge: Cambridge University Press 2002;
"*Breve introduzione all'econometria*" (Italian language edition), Societa Editrice Il Mulino, Bologna (2004) (ISBN 88-15-10155-1)
Chinese language edition appeared with the Shanghai University of Finance and Economics Press. (2005) (ISBN 7-81098-416-0/F 373)

B6 "*Periodic time series models*", Oxford: Oxford University Press 2004 (with Richard Paap) (ISBN 0-19-924202-X)

B7 "*Econometric Methods with Applications in Business and Economics*", Oxford: Oxford University Press 2004 (with Christiaan Heij, Paul de Boer, Teun Kloek and Herman van Dijk) (ISBN 0-19-926801-0)

B8 "*Time series models for business and economic forecasting, Second revised edition*" (with Dick van Dijk and Anne Opschoor), Cambridge: Cambridge University Press 2014 (ISBN 978-0-521-52091-1);

B9 "*Theatre as a Prison of Longue Duree*" (with Henk Gras, Harry van Vliet and Bennie Pratasik), Frankfurt am Main: Peter Lang 2011 (ISBN 978-3-631-61635-2)

B10 "*Expert Adjustments of Model Forecasts: Theory, Practice and Strategies for Improvement*", Cambridge: Cambridge University Press, 2014 (ISBN 978-1-107-08159-8)

B11 "*Enjoyable Econometrics*", Cambridge: Cambridge University Press, 2018 (ISBN 978-1-316-61647-5)

B12: “Kwantitatief inzicht voor juristen”, Den Haag: Boom Juridisch, 2021, ISBN 978-94-6290-878-9.

Books, edited

BE1 "*Proceedings of the International Conference on Modelling and Forecasting Financial Volatility*", Perth Australia 2001 (with Michael McAleer) (ISBN 1 74052 054 8)

BE2 "*Advances in Econometrics: Econometric Models in Marketing*", New York: Marcel Dekker 2002 (with Alan Montgomery) (ISBN 0-7623-0857-5)

BE3 “*The Econometric Institute Lectures Series*” (with Herman K. van Dijk), Princeton: Princeton University Press, Series Volume 1 appeared in 2005. (http://press.princeton.edu/catalogs/series/title/the-econometric-and-tinbergen-institutes-lectures.html)

Massive Open Online Courses (MOOC)

M1 “Econometrics: Methods and Applications”, 2015, with Christiaan Heij, Dennis Fok, Michel van de Wel, Erik Kole, Dick van Dijk, Richard Paap, Francine Gresnigt and Myrthe van Dieijen

https://www.coursera.org/learn/erasmus-econometrics

M2: “Enjoyable Econometrics”, 2019

https://www.coursera.org/learn/enjoyable-econometrics

Contributions to books/proceedings

C1 "The demand for a new product", Proceedings of the *21st Annual Conference of the European Marketing Academy*, Aarhus School of Business, Denmark (1992);

C2 "A periodically integrated subset autoregression for Dutch industrial production", *Proceedings of the Sixth International Symposium on Applied Stochastic Models and Data Analysis, Chania, Greece* (1993);

C3 "Nonlinearity and forecasting aspects of periodically integrated autoregressions", in Grasman, J. and G. van Straten (eds.), *Predictability and Non-linear Modelling in Natural Sciences and Economics*, Dordrecht: Kluwer (1994), 634-638;

C4 "Outlier robust cointegration analysis of Dutch interest rates" (with A. Lucas), *ASA 1996 Proceedings of the Business and Economic Statistics Section,* 106-109;

C5 "Comments on paper by T. Terasvirta (with D. van Dijk)", in *System Dynamics in Economic and Financial Models*, C. Heij, H. Schumacher, B. Hanzon and B. Praagman (eds.), New York: Wiley (1997), 125-127;

C6 "Comments on paper by M. Funke, S. Hall and M. Beeby", in *System Dynamics in Economic and Financial Models*, C. Heij, H. Schumacher, B. Hanzon and B. Praagman (eds.), New York: Wiley (1997), 263-265;

C7 "Modeling seasonality in economic time series", in *Handbook of Applied Economic Statistics* (A.Ullah and D.E.A. Giles, eds.), New York: Marcel Dekker Publishers, 553-577 (1998);

C8 "Cointegration analysis of seasonal time series" (with M. McAleer), Chapter 8 in L. Oxley and M. McAleer (editors), *Practical Issues in Cointegration Analysis*, Oxford: Basil Blackwell, 235-262 (1998);

C9 "Nonlinear econometric modelling: A selective review" (with N. Swanson), Chapter 4 in Philip Rothman (ed.) *Nonlinear Time Series Analysis of Economic and Financial Data,* Boston: Kluwer Academic Press, 87-109 (1999);

C10 "Timing of vote decision in first and second order Dutch elections 1978-1995: Evidence from artificial neural networks" (with R. Eisinga and D. van Dijk), *Political Analysis*, Volume 7 (W.R. Mebane, ed.), Ann Arbor: University of Michigan Press, 117-142 (1999);

C11 "Periodicity and structural breaks in environmetric time series", Chapter 2 in *Modelling Changes in Economic and Environmental Systems*, A. Jakeman, M. McAleer and S. Mahendrarajah (editors), New York: Wiley, 45-62 (1999);

C12 "Nonlinear error correction models for interest rates in The Netherlands" (with D. Van Dijk), in *Nonlinear Econometric Modelling* (W. Barnett, D.F. Hendry, S. Hylleberg and T. Terasvirta, eds.), Cambridge: Cambridge University Press (2000);

C13 "Econometric analysis of the market share attraction model" (with Dennis Fok and Richard Paap), in Franses, P.H. and A.L. Montgomery (eds.), *Advances in Econometrics, Volume 16*, New York: JAI Press (2002);

C14 “Forecasting with periodic autoregressive time-series models” (with Richard Paap), in Clements M.P. and D.F. Hendry (eds.), *A Companion to Economic Forecasting*, Oxford: Basil Blackwell (2002);

C15 “Ecological panel inference from repeated cross sections” (with Rob Eisinga and Ben Pelzer), in G. King, O Rosen and M. Tanner (eds.), *Ecological Inference: New Methodological Strategies*, Cambridge: Cambridge University Press (2004), 188-205.

C16 “Quality and quantity: what to do with large data sets?”, in S.H. Heisterkamp and R.H. Koning (eds.) *Large Data Sets: Proceedings of a Symposium on How to Manage and Analyse Very Large Data Sets*, Amsterdam: VVS-OR (ISBN 90-808416-1-7.), 19-30 (2003)

C17 “Semiparametric modelling of correlation dynamics” (with Christian Hafner and Dick van Dijk), in D. Terrell and T. Fomby (eds.), *Advances in Econometrics, Volume 20*, New York: JAI Press (2006), 59-103.

C18 “Forecasting in marketing”, in Chapter 18 in Graham Elliott, Clive Granger and Allan Timmermann (eds.), *Handbook of Economic Forecasting*, Amsterdam: Elsevier (2006), 983-1012.

C19 “Performance of seasonal adjustment procedures: Simulation and empirical results” (with Dennis Fok and Richard Paap), in Terence C. Mills and Kerry Patterson (eds.), *Palgrave Handbook of Econometrics, Volume I Econometric Theory*, 2006, Palgrave MacMillan, New York, pp 1035-1055.

C20 “Distributed lags”, in Steven Durlauf and Lawrence Blum (eds.) *The New Palgrave Dictionary of Economics*, 2006, London: Palgrave MacMillan, to appear;

C21 “Time-series models in marketing” (with Marnik Dekimpe, Dominique Hanssens and Prasad Naik), in Berend Wierenga (ed.) Handbook of Marketing Decision Models, Dordrecht: Kluwer, 2008;

C22 “Bayesian model averaging in the presence of structural breaks”, (with Francesco Ravazzolo, Richard Paap, and Dick van Dijk) in M. Wohar and D.E. Rapach (eds.), *Forecasting in the Presence of Structural Breaks and Model Uncertainty – Frontiers of Economics ad Globalization Series*, Amsterdam: Elsevier, 2006;

C23 “Forecasting seasonal time series”, in R.S. Mariano and Y.-K. Tse (eds.), *Econometric Forecasting and High-Frequency Data Analysis*, 2008, Singapore: World Scientific, pp 93-130;

C24 “GARCH, outliers and forecasting volatility” (with Dick van Dijk), in Greg N. Gregoriou and Razvan Pascalau (eds.), *Financial Econometrics Handbook*, London UK: Chapman-Hall/Taylor and Francis, 2010;

C25 "Forecasting sales" in Michael Clements and David Hendry (eds.), *Oxford Handbook on Economic Forecasting*, Oxford University press, 2010;

C26 "Analyzing preference rankings when there are too many alternatives" (with Kar Yin Lam and Alex Koning), in A. Fink, B. Lausen, W. Seidel and A. Ultsch (eds.), *Advances in Data Analysis, Data Handling and Business Intelligence*, 2010 Berlin: Springer Verlag, pp 553-562;

C27 "What drives the quality of expert SKU-level sales forecasts relative to model forecasts?" (with Rianne Legerstee), in Chan. F., Marinova, D. and Anderssen, R.S. (eds.) MODSIM2011, 19th International Congress on Modelling and Simulation, MSSANZ, December 2011, , ISBN: 978-0-9872143-1-7;

C28 "It is what you see that matters", in Helen, Stout and Ilja Walraven (eds.), *The Building Speaks Its Own Language; Design and construction of Sanders Building Erasmus School of Law*, Rotterdam: Trichis Publishers, 2018, 206-216;

C29 "Epilogue", in Helen, Stout and Ilja Walraven (eds.), *The Building Speaks Its Own Language; Design and construction of Sanders Building Erasmus School of Law*, Rotterdam: Trichis Publishers, 2018, 253;

Journal articles

1989

"The distance between regression models and its impact on model selection", *Applied Mathematics and Computation*, 34 (1989), 1-16;

1990

"A note on spurious cointegration", *Tinbergen Institute Research Bulletin*, 2 (1990), 249-252;
“The use of dummy variables in consumption models" (with Lourens Broersma), *Econometric Reviews*, 9 (1990), 109-116;

1991

"Moving average filters and unit roots", *Economics Letters*, 37 (1991), 399-403;
"The detection of observations possibly influential for model selection", *Statistics & Probability Letters*, 11 (1991), 321-325;
"Seasonality, nonstationarity and the forecasting of monthly time series", *International Journal of Forecasting*, 7 (1991), 199-208;
"An empirical test for parities between metal prices at the LME" (with Paul Kofman), *Journal of Futures Markets*, 11 (1991), 729-736;
"The primary demand for beer in the Netherlands; an application of ARMAX model specification", *Journal of Marketing Research*, 28 (1991), 240-245;

1992

"A model selection test for an AR(1) versus and MA(1) model", *Statistics & Probability Letters*, 15 (1992), 281-284;
"Modeling seasonality in bimonthly time series", *Statistics & Probability Letters*, 15 (1992), 407-415;
"Testing for seasonality", *Economics Letters*, 38 (1992), 259-262;
"Dynamic specification and cointegration" (with Peter Boswijk), *Oxford Bulletin of Economics and Statistics*, 45 (1992), 369-381;
"Model adequacy and influential observations" (with Guido Biessen,), *Economics Letters*, 38 (1992), 133-137;
"The Norwegian consumption function: a comment", *Oxford Bulletin of Economics and Statistics*, 45 (1992), 455-459;

1993

"A model selection procedure for time series with seasonality", *Statistics & Probability Letters*, 16 (1993), 253-258;
"A method to select between periodic cointegration and seasonal cointegration" *Economics Letters*, 41 (1993), 7-10;

"Periodically integrated subset autoregressions for Dutch industrial production and money stock", *Journal of Forecasting*, 12 (1993), 601-613;
"Periodic integration in quarterly UK macroeconomic variables" (with Gerben Romijn), *International Journal of Forecasting*, 9 (1993), 467- 476;

1994

"Fitting a Gompertz curve", *Journal of the Operational Research Society*, 45 (1994), 109-113;
"The effects of additive outliers on tests for unit roots and cointegration" (with Niels Haldrup), *Journal of Business and Economic Statistics*, 12 (1994), 471-478;
"A multivariate approach to modeling univariate seasonal time series", *Journal of Econometrics*, 63 (1994), 133-151;
"Gompertz curves with seasonality", *Technological Forecasting and Social Change*, 45 (1994), 287-297;
"A method to select between Gompertz and logistic trend curves", *Technological Forecasting and Social Change*, 46 (1994), 45-49;
"Model selection in periodic autoregressions" (with Richard Paap), *Oxford Bulletin of Economics and Statistics*, 56 (1994), 421-439;
"GARCH effects on a test of cointegration" (with Paul Kofman and James Moser), *Review of Quantitative Finance and Accounting*, 4 (1994), 19-26;
"Modeling new product sales; an application of cointegration analysis", *International Journal of Research in Marketing*, 11 (1994), 491-502;

1995

"A vector of quarters representation for bivariate time series", *Econometric Reviews*, 14 (1995), 55-63;
"Periodic cointegration - Representation and Inference" (with Peter Boswijk), *The Review of Economics and Statistics*, 77 (1995), 436-454;
"A differencing test", *Econometric Reviews*, 14 (1995), 183-193;
"Testing for periodic integration" (with Peter Boswijk), *Economics Letters*, 48 (1995), 235-240;
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"How Accurate are Government Forecasts of Economic Fundamentals? The Case of Taiwan" (with Chialin Chang and Michael McAleer), *International Journal of Forecasting*, 27 (2011), 1066-1075;
"Estimating independent locally shifted random utility models for ranking data" (with Kar Yin Lam and Alex Koning), *Multivariate Behavioral Research*, 46 (2011), 756-778;
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"Does news on real Chinese GDP growth impact stock markets?" (with Heleen Mees), *Applied Financial Economics*, 21 (2011), 61-66;

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"Modeling Dynamic Effects of Promotion on Interpurchase Times" (with Dennis Fok and Richard Paap), *Computational Statistics and Data Analysis*, 56 (2012), 3055-3069;
"Inequality amongst the wealthiest and its link with economic growth" (with Stephanie Vermeer), *Applied Economics*, 44 (2012), 2851-2858;
"Supply and demand effects in television viewing: A time series analysis" (with Maurice Vergeer and Rob Eisinga), *Communications - The European Journal of Communication Research*, 37 (2012), 79-98;
"Common socio-economic cycle periods" (with Bert de Groot), *Technological Forecasting and Social Change*, 79 (2012), 59-68;
"Hemlines and the economy: Which goes down first?" (with Marjolein van Baardwijk), *Foresight, The International Journal of Applied Forecasting*, 2012 (Summer), 27-28;
"Evaluating individual and mean non-replicable forecasts" (with Chialin Chang and Michael McAleer), *Romanian Journal of Economic Forecasting*, 15 (2012), 22-43;
"The effectiveness of high-frequency direct-response commercials" (with Meltem Kiygi Calli and Marcel Weverbergh), *International Journal of Research in Marketing*, 20 (2012), 98-109;
"Modeling seasonality in new product diffusion" (with Yuri Peers and Dennis Fok), *Marketing Science*, 31 (2012), 351-364;

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"Do statistical forecasting models benefit from including past expert knowledge?" (with Rianne Legerstee), *International Journal of Forecasting*, 29 (2013), 80-87;
"Improving judgmental adjustment of model-based forecasts", *Mathematics and Computers in Simulation*, 93 (2013), 1-8;
"Approximating the DGP of China's quarterly GDP" (with Heleen Mees), *Applied Economics*, 45 (2013), 3469-3472;

"Common large innovations across nonlinear time series" (with Richard Paap), *Studies in Nonlinear Dynamics & Econometrics*, 2013, 17(3): 251-263;
"When do painters make their best work?", *Creativity Research Journal*, 25 (2013), 457-462;
"Testing earnings management" (with Dennis Fok), *Statistica Neerlandica*, 67 (2013), 281-292;
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"Are forecast updates progressive?" (with Chialin Chang and Michael McAleer), *Mathematics and Computers in Simulation*, 93 (2013), 9-18;
"Data revisions and periodic properties of macroeconomic data", *Economics Letters*, 120 (2013), 139-141;
"Analyzing fixed-event forecast revisions" (with Bert de Bruijn, Chialin Chang and Michael McAleer), *International Journal of Forecasting*, 29 (2013), 622-627;

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"Size and value effects in Suriname" (with Denice Bodeutsch), *Applied Financial Economics*, 24 (2014), 671-677;
"Evaluating macroeconomic forecasts: A concise review of some recent developments" (with Rianne Legerstee and Michael McAleer), *Journal of Economic Surveys*, 28 (2014), 195-208;
"Statistical institutes and economic prosperity" (with Rianne Legerstee), *Quality and Quantity*, 48 (2014), 507-520;
"Do experts' SKU forecasts improve after feedback?" (with Rianne Legerstee), *Journal of Forecasting*, 33 (2014), 69-79;
"Trends in three decades of rankings of Dutch economists", *Scientometrics*, 98 (2014), 1257-1268;
"Panel design effects on response rates and response quality" (with Rene Segers), *Statistica Neerlandica*, 68 (2014), 1-24;
"Incorporating responsiveness to marketing efforts in brand choice modeling" (with Dennis Fok and Richard Paap), *Econometrics*, 2 (2014), 20-44;
"When do Nobel Prize laureates in literature make their best work?", *Creativity Research Journal*, 26 (2014), 372-374;
"Are individuals in China prone to money illusion?" (with Heleen Mees), *Journal of Behavioral and Experimental Economics*, 51 (2014), 38-46;
"Evaluating CPB's forecasts, *De Economist*, 162 (2014), 215-221;

2015

"Asymmetric time aggregation and its potential benefits for forecasting annual data" (with Robert Kunst), *Empirical Economics*, 49 (2015), 363-387;
"The life cycle of social media", *Applied Economics Letters*, 22 (2015), 796-800;
"Emigration, wage differentials, and brain drain: The case of Suriname", (with Tina Dulam), *Applied Economics*, 47 (2015), 2339-2347;
"Does disagreement amongst forecasters have predictive value?" (with Rianne Legerstee), *Journal of Forecasting*, 34 (2015), 290-302;
"Cultural norms and values and purchases of counterfeits" (with Madesta Lede), *Applied Economics*, 47 (2015), 5902-5916;

"The Stock Exchange of Suriname: Returns, Volatility, Correlation and Weak-form Efficiency" (with Denice Bodeutsch), *Emerging Markets Finance and Trade*, 51 (2015), 130-139;
"Interpreting financial market crashes as earthquakes: A new early warning system for medium term crashes" (with Francine Gresnigt en Erik Kole), *Journal of Banking and Finance*, 56 (2015), 123-139;

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"A note on the Mean Absolute Scaled Error", *International Journal of Forecasting*, 32 (2016), 20-22;
"Corruption and inequality of wealth amongst the very rich" (with Bert de Groot), *Quality and Quantity* 50 (2016), 1245-1252;
"A simple test for a bubble based on growth and acceleration", *Computational Statistics and Data Analysis*, 100 (2016), 160-169;
"Off the hook: Measuring the impact of mobile telephone use on economic development of households in Uganda using copulas" (with Sanne Lise Blauw), *Journal of Development Studies*, 52 (2016), 315-330;
"The late 1970's bubble in Dutch collectible postage stamps" (with Wouter Knecht), *Empirical Economics*, 50 (2016), 1215-1228;
"When did classic composers make their best work?" *Creativity Research Journal*, 28 (2016), 219-221;
"Live audience responses to live televised election debates" (with Maurice Vergeer), *Information, Communication and Society*, 19 (2016), 1390-1410;
"Risk attitudes in the board room and company performance: Evidence for an emerging economy" (with Denice Bodeutsch), *Annals of Financial Economics*, 11 (2016) (4), http://www.worldscientific.com/doi/abs/10.1142/S2010495216500196;

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"Specification testing in Hawkes models" (with Francine Gresnigt and Erik Kole), *Journal of Financial Econometrics*, 15 (2017), 139-171;
"Do charities get more when they ask more often? Evidence from a unique field experiment" (with Bas Donkers and Merel van Diepen), *Journal of Behavioral and Experimental Economics*, 66 (2017), 58-65;
"Estimating loss functions of experts" (with Richard Paap and Rianne Legerstee), *Applied Economics*, 49 (2017), 386-396;
"Heterogeneous forecast adjustment" (with Bert de Bruijn), *Journal of Forecasting*, 36 (2017), 337-344;
"Exploiting spillovers to forecast crashes" (with Francine Gresnigt and Erik Kole), *Journal of Forecasting*, 36 (2017), 936-955;
"Benchmarking judgmentally adjusted forecasts" (with Bert de Bruijn), *International Journal of Finance and Economics*, 22 (2017), 3-11;
"Adoption of falsified medical products in a low-income country" (with Madesta Lede), *Sustainability*, 2017, 1732; https://doi.org/10.3390/su9101732;

"A novel approach to measuring consumer confidence" (with Bert de Bruijn and Rene Segers), *Econometrics and Statistics*, 4 (2017), 121-129;
"Recovering historical inflation data from postage stamps prices", (with Eva Janssens), *Journal of Risk and Financial Management*, 10 (2017), 10;
"Consensus forecasters: How good are they individually and why?" (with Nancy Maassen), *Journal of Management Information and Decision Sciences* 20 (2017)

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"How informative are the unpredictable components of earnings forecasts?" (with Bert de Bruijn), *Journal of Risk and Financial Management*, 11 (2018), 36 https://doi.org/10.3390/jrfm11030036
"Inflation in Africa, 1960-2015" (with Eva Janssens), *Journal of International Financial Markets, Institutions & Money*, 57 (2018), 261-292;
"Prediction intervals for expert-adjusted forecasts", *Advances in Decision Sciences*, (2018, December);

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"Model-based forecast adjustment; with an illustration to inflation", *Journal of Forecasting*, 38 (2019), 73-80;
"Spurious principal components" (with Eva Janssens), *Applied Economics Letters*, 26 (2019) (1): 37-39;
"Combining expert-adjusted forecasts" (with Dick van Dijk), *Journal of Forecasting*, 38 (2019), 415-421;
"The cash use of the Taiwan dollar: Is it efficient?" (with Max Welz), *Journal of Risk and Financial Management*, 12 (2019), 13;
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2020

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"Inflation in China, 1953-1978", *China Economic Journal*, 13 (2020), 290-298;
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“Forecasting time-varying arrivals: Impact of direct response advertising on call center performance” (with Meltem Kiygi Calli and Marcel Weverbergh), *Journal of Business Research*, to appear;

Publications in Dutch

"Reclame en alcohol" (with L. van Haastrecht en P.S.H. Leeflang), *Economisch statistische berichten*, 71 (1986), 435-438;
"Een nieuwe visie op het modelleren van economische seizoentijdreeksen" (with H.P.Boswijk), *Maandschrift Economie* 57 (1993), 233-237;
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"Scanningdata", in *Medium Econometrische Toepassingen*, 6 (1998), 10-12;
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(Covered in Telegraaf, Volkskrant, Algemeen Dagblad, Rotterdams Dagblad, Utrechts Nieuwsblad, NCRV Radio, Radio Rijnmond, Wereldomroep and in prime time news program of TV Rijnmond by personal interview)

"Hoe verkoop je een CD?" (with Valerio Gatta), *Tijdschrift voor Marketing* (Oktober 2004), 53.
"Veni et abii", *Economisch Statistische Berichten* (2004), December 10, 589.
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"EICIE voorspelt 1,5% krimp" (with Bert de Groot), *Economisch Statistische Berichten* (2005), July 15, 320
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"EICIE: voorspellen in ongewisse tijden" (with Bert de Groot), *Economisch Statistische Berichten* (2005), October 21, 468-469;
"In 2005 groeide de economie met 1.0 procent" (with Bert de Groot), *Economisch Statistische Berichten* (2006), January 13, 21.
"Gematigde groei in 2006-2015 en een dip in 2012" (with Bert de Groot), *Economisch Statistische Berichten* (2006), January 27, 32-33.
"Vijftig jaar econometrie: de waarde van het model" (with Teun Kloek), *Economisch Statistische Berichten* (2006), Juni, 302-303;
"Onderwijskwaliteit aan Nederlandse universiteiten" (with Peter Verhoef), *Economisch Statistische Berichten* (2007), 5 Oktober, 600-602;
"Saaie winkelstraten" (with Bas Karsemeijer and Michel van de Velden), *Economisch Statistische Berichten* (2007), 30 November, 730;
"Studie-evaluaties en marktaandelen van universiteiten" (with Erjen van Nierop and Peter Verhoef), *Economisch Statistische Berichten* (2008), 4 April, 216-218;
"Stijgende verwachtingen, dalende cijfers" (with Christiaan Heij and Liesbeth Noordegraaf-Eelens), *Tijdschrift voor Hoger Onderwijs*, 26 (2008), 216-228;
"Stijgen de inkomsten van goede doelen als ze vaker om een gift vragen? Inzichten van een veld experiment" (with Bas Donkers and Merel van Diepen), in *Jaarboek van de Nederlandse Vereniging van Marktonderzoek en Informatiemanagement*, Haarlem: Spaaren Hout, (2011), 81-96;
"Misleiding bij financiele producten nog steeds mogelijk" (met Siebe Versendaal), *Economisch Statistische Berichten* (2012), 26 oktober, 633-634;
"Een vertrouwensindicator voor en door economen" (met Rene Segers en Bert de Bruijn), *Economisch Statistische Berichten* (2014), 13 juni, 374-377.
"Evaluatie van de EICIE-kwartaalindicator voor het Nederlandse bbp", *Economisch Statistische Berichten* (2017), 16 november, 550-551.

Christmas Tales

"Hoogmoed en val in 2008", *Economisch Statistische Berichten* (2007), 21 December, 776-777;
"Het gaat allemaal goed in 2009", *Economisch Statistische Berichten* (2008), 19 December, 780-781;
"Het haar van wederopbouw", *Economisch Statistische Berichten* (2009), 18 December, 778-779;

“Niks aan het handje in 2011”, *Economisch Statistische Berichten* (2010), 17 December, 781-782;
“Het naderende einde”, *Economisch Statistische Berichten* (2011), 16 December, 768-770;
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“Er zij licht in 2015”, *Economisch Statistische Berichten* (2014), 18 December, 783-785;
“2016 wordt een jaar voor onszelf”, *Economisch Statistische Berichten* (2015), 17 December, 754-781;
“2017, het verschil tussen dag en nacht”, *Economisch Statistische Berichten* (2016), 22 December, 756-758;

Miscellaneous publications

"Van frictie tot wetenschap (From friction to science)", *Annals of the Society of Research Fellows of the Royal Netherlands Academy of Arts and Sciences* (P.H. Franses, A. de Klein, J. van Kuppevelt and J. van der Zee, eds.), Amsterdam: KNAW Press, 1994;

"Van frictie tot wetenschap (From friction to science)", *Annals of the Society of Research Fellows of the Royal Netherlands Academy of Arts and Sciences* (P.H. Franses, A. de Klein, V. Mamadouh and J. van der Zee, eds.), Amsterdam: KNAW Press, 1995;

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"*Na de banvloek, of hoe het de econometrie verder vergaat*", Inaugural lecture (given on September 24 1998, Erasmus University Rotterdam), Delft: Eburon Press;

"How Nobel-worthy economics relates to databases", *Marketing News (2002)*, March 12, p.14;

“A CLEAR view on time series with level shifts”, *Medium Econometrische Toepassingen*, 2003, 10, 4-9;

“Does the Nike Geo lead to more goals?”, *Medium Econometrische Toepassingen*, 13 (2005), 18-19 (with Tim Berretty);

“Sample design for effective decision making” (with Christiaan Heij), *Medium Econometrische Toepassingen* 13 (2005), 28-32;

“Consumer reactions to out-of-stocks” (with Laurens Sloot and Peter Verhoef), *Executive Outlook*, *Elsevier Food International*, 6, 38-46;

“En de M staat voor Model!”, *AENORM,* 12, July 2005, 45-46;

“Outliers in econometrics”, *Medium Econometrische Toepassingen,* 16 (2009) (4), 2-4.

Papers presented at conferences

European Meeting of the Econometric Society (Bologna 1988; Munich 1989; Cambridge UK 1991; Uppsala 1993; Maastricht 1994; Istanbul 1996; Berlin 1998;
World Meeting of the Econometric Society (Barcelona 1990; Tokyo 1995; Seattle 2000;
European Conference of the Econometric Community (EC-2) (Amsterdam 1990; Rotterdam 1991; Berlin 1994
Australasian Meeting of the Econometric Society (Sydney, 1991; Melbourne, 1992;
Annual Conference of the European Marketing Academy (EMAC) (Aarhus, 1992;
International Symposium on Forecasting (Wellington 1992; Pittsburgh 1993; Stockholm 1994; Toronto 1995; Edinburgh 1998; Lisbon 2000; San Antonio 2005; Nice 2008 (invited keynote speaker); Prague 2011, Seoul 2013, Thessaloniki 2019;
Conference on Applied Data Analysis and Stochastic Models, Chania, Greece, 1993;

Conference Modeling Changes in Environmental and Socioeconomic Systems, Perth, Australia, 1993;
Workshop on "Seasonality in Econometric Models", Department of Economics, University of Nottingham, United Kingdom, 1994 (invited speaker);
North-American Winter Meeting of the Econometric Society, Washington DC, USA, 1995;
The Institute of Management Science XXXIII Conference, Singapore, 1995 (one paper);
50-th conference of the Applied Econometrics Association, Paris, France 1996 (invited paper);
Joint Statistical Meetings of the American Statistical Association, Chicago, 1996 (one paper);
Austrian Statistical Meeting, Linz, Austria, 1998 (keynote speaker);
NBER-NSF Time Series Meeting, Chicago, USA, 1998 (paper);
AMA Summer Educator's Conference, Chicago, 2000 (paper);
Conference on Modeling Seasonality and Periodicity, Tokyo, Japan 2002 (paper)
Marketing Science Conference (Wiesbaden 2001; Maryland 2003; Rotterdam 2004)
3rd International Conference on Econometrics and Statistics 2019, Taichung Taiwan;

Seminars presented at the following institutions

Agricultural University of Wageningen, Wageningen, The Netherlands, 1988; University of Limburg, Maastricht, The Netherlands, 1989, 1993; Free University of Amsterdam, Amsterdam, The Netherlands, 1990; Queen Mary and Westfield College, London, United Kingdom, 1990; University of Brabant, Tilburg, The Netherlands, 1991, 1994; University of Aarhus, Denmark, 1991, 1992, 1993, 1994; University of

Groningen, Groningen, The Netherlands, 1991, 1994, 1997; Monash University, Melbourne, Australia, 1992, 1999; University of New South Wales, Sydney, Australia, 1992; Australian National University, Canberra, Australia, 1992; Murdoch University, Perth, Australia, 1992; University of Western Australia, Perth, Australia, 1992, 1999; Curtin University, Perth, Australia, 1992, 1999; University of Canterbury, Christchurch, New Zealand, 1992; European University Institute, Florence, Italy, 1992; University of Copenhagen, Denmark, 1993; Humboldt University, Berlin, Germany, 1993; CORE, Louvain-la-Neuve, Belgium, 1993; Beijing University, Beijing, China, 1993; University of California at San Diego, USA, 1994, 1996; University of California at Berkeley, USA, 1994; Queen's University, Kingston, Canada, 1994; University of Montreal, Montreal, Canada, 1994; University of Toronto, Toronto, Canada, 1994; McMaster University, Hamilton, Canada, 1994; University of Rochester, Rochester, USA, 1994; Cornell University, Ithaca, USA, 1994, 1999; Princeton University, Princeton, USA, 1994; New York University, New York, USA, 1994, 1996; Brown University, Providence, USA, 1994; Southern Methodist University, Dallas, USA, 1994; University of Texas at Dallas, USA, 1994; Tulane University, New Orleans, USA, 1994; Rice University, Houston, USA, 1994; Texas A&M University, College Station, USA, 1994; University of Nottingham, UK, 1994; University of Complutense, Madrid, Spain 1995, 2000; University Carlos III, Madrid, Spain, 1995, 2000; University of California at Los Angeles, 1996; University of California at Riverside, 1996; University of Southern California, 1996; Pennsylvania State University, 1996; Institute for Advanced Studies, Vienna, 1996, 1998; Free University of Brussels, Belgium, 1997; Budapest University of Economic Sciences, 1998; University of Warwick, United Kingdom 1998; Melbourne University, Melbourne Australia, 1999; Technical University of Lisbon, Portugal, 2000; Universidad del Rosario, Bogota, Colombia, 2000; National University of Singapore, 2002; London Business School, 2003; University of Antwerp, 2006; Anton de Kom University Suriname, 2007, 2008; University of Cyprus, 2008; PUC Rio de Janeiro 2016; Asia University Taichung Taiwan 2018

Book reviews published in

Tinbergen Institute Research Bulletin; De Economist; Economic Journal; Economica; Journal of Time Series Analysis.

Consulting

Rijkswaterstaat, Adviesdienst Verkeer en Vervoer (1996); IGLO (1996); Investment Research and Information Services (ROBECO-RABObank) (1997-); Central Planning Bureau (1998-); FBTO (1999-2001); Astma-fonds (1999); Algemene Rekenkamer (2003); Ministry of Justice, The Netherlands (2002-); Vallstein, Financieel Dagblad (2003-2010); Magnus Management Consulting (2005-2007); Various charities; Philips; European Commission; Schiphol Airport; KLM Royal Dutch Airlines; Statistics Netherlands (2006-2014);

Teaching

Undergraduate level (Erasmus University Rotterdam):

"Introductory Econometrics", 1992-1995;
"Advanced Time Series", 1991-2003;
"Workshop "Empirical Econometrics", 1989 - 2001;
"Marketing Econometrics", 1994/1995;
"Nonlinear Time Series Models in Marketing and Finance", 1998-2001;
"Business Economic Applications of Econometrics", 1998-1999;
“Large Data Sets in Marketing”, 2001 – present;
“Statistics in Marketing”, 2003 – 2006
“Marketing Models”, 2001 – 2006
“Introduction to Econometrics”, 2002 – 2006
“Marketing Research”, 2003-present

Supervision of more than 150 master thesis projects of undergraduate students since 1990 (More than fifteen of these became Ph.D. students at universities in Groningen, Maastricht, Rotterdam, Amsterdam and New York. Dick van Dijk obtained honours from the Dutch Statistical Society for his thesis in 1995);

Supervisor of Student project "Marketing research in South-East Asia", June 1995 (two weeks in Singapore and Jakarta).

Graduate level:

Graduate course "Nonlinear Econometric Models" (Netherlands Network of Economics), 1995, 1997, 2000, 2001;

Graduate course "Forecasting in Business" (Tinbergen Institute), 1995;

Graduate course "Advanced Econometrics" (with Professor C.W.J. Granger at the Department of Economics, University of California, San Diego, USA), 1994;

Graduate course "Periodicity and stochastic trends in economic time series", (Institute for Advanced Studies, Vienna), 1996;

Graduate course "Modeling economic time series", Budapest University of Economics, Hungary, 1998;

Course "Time series analysis", Central Planning Bureau, The Hague, 1998, 1999;

Graduate course "Advances in time series analysis", Tinbergen Institute 2000, 2001, 2004;

Graduate course "Modeling seasonality in economic time series", University of Carlos III, Madrid, 2000;

Graduate course "Modeling economic time series", Universidad del Rosario, Bogota, Colombia, 2000;

Graduate course ‘Quantitative Models in Marketing Research”, Italy 2005

Post experience level:

A future for Big Data (EURAC 2016, 2017, 2018)

Management insights by making drawings (New CFO 2018)

Member of dissertation committee

Stefan Borghgraef (1997), Richard Paap (1997), Harry Susianto (1999), Rob Potharst (1999), Jan Groen (2000), Stefan Stremersch (2001), Karoline Wiegerink (2002), Linda Teunter (2002), Joost Loef (2002), Pieter van Foreest (2002), Gerwin Griffioen (2003), Sebastiano Manzan (2003), Cyriel de Jong (2003), Csilla Horvath (2003), Viara Popova (2004), Bas Geelhoed (2004), Michel R. van Tol (2005), Hens Steehouwer (2005), Laurens Sloot (2006), Lennart Hoogerheide (2006), Anna Gutkowska (2006), Erik Kole (2006), Michiel de Pooter (2007), Marnix Bugel (2010), Irma Hindrayanto (2011), Eelco Kappe (2011), Antoinette Rijsenbilt (2011), Meltem Kiygi Calli (2011), Mirjam van Ginkel Bieshaar (2012), Sjoerd van den Hauwe (2015), Koen Bel (2015), Cees van Halem (2015)

Member of extended promotion committee

Henk Hoek (1997), Martin Martens (1997), Ronald van Dijk (1997), Ronald Huisman (1999), Frenkel ter Hofstede (1999), Harald van Heerde (2001), Peter Ebbes (2004), Marina Velikova (2006), Martijn de Jong (2006), Suzanne Bijkerk (2012), Karim Bannouh (2013), Mehtap Kilic (2013), Bruno Jacobs (2017)

External examiner of PhD Thesis

A.M. Robert Taylor, University of Cambridge (UK) (March 18 1997);
Stefan Lundbergh, Stockhom School of Economics (Sweden) (September 6 1999);
A.J. De Francesco, University of New South Wales (March 2001);
Boris Siliverstovs, Aarhus University (October 2002)
Rajaguru Gulasekaran, National University of Singapore (July 2003);
Bart Bakker, Catholic University of Nijmegen (October 2003)
Niels Stender, University of Aarhus (May 2006)

Management

Secretary of the Society of KNAW fellows (1993-1996);
Member of Introduction Committee, Econometric Institute Rotterdam (1993-1996);
Member of Data Committee, Erasmus University Rotterdam (1995);
Member of the Academic Council of EIASM, Brussels (1997-1999);
Seminar organizer Econometric Institute, Tinbergen Institute and ECFR (1992-);
Local organizer of NBER-NSF Time Series seminar, October 17-19 1996 (jointly organized with the Graduate Business School, University of Chicago);
Member of Faculty of Economics Committee of Research (VCW) (1998-2003);
Member of several advisory committees concerning appointments (1998-);

Member of the Board of the Netherlands Network of Economics (NAKE) (1998-2001);
Director of the Rotterdam Institute for Business Economic Studies (1996-1998);
Joint Founding Director of Erasmus Research Institute of Management (together with Prof. dr W.F. van Raaij) (1998-1999). The first application for accreditation by the Royal Netherlands Academy of Arts and Sciences in December 1998 was granted June 4 1999, without any reservations;
Member of the International Peer Review Committee, SOM Research School, University of Groningen, September 2003.
Member of the Admission Board of the Tinbergen Institute (2004 - 2006)
Co-Chair of the INFORMS Marketing Science Conference 2004 (June 23-26) at the Erasmus University Rotterdam
Member of the Scientific Advisory Board of NEREUS (2005-2006);
Member of Admissions Board, VENI grants, Netherlands Science Foundation (NWO) (2003-2005)
Member Evaluation Committee VENI grants (NWO), 2003, 2005, 2006;
Member Evaluation Committee VICI grants (NWO), 2007;
Chair of the Academic Council on Methodology and Quality, Statistics Netherlands (2007 -2014)
Member of General Advisory Council, Statistics Netherlands (2007 -2014)
Member ERC panel SH1 (Starters and consolidators) (2012)
Chair ERC panel SH1 (Starters) (2014, 2016, 2018)
Non-executive board member of Erasmus Holding BV, Smartport BV, Erasmus Quantitative Intelligence BV, Erasmus Center for Entrepreneurship;
General Chair, 34th International Symposium on Forecasting, June/July 2014, Rotterdam;
Member of Program Committee International Symposium on Forecasting 2019;
Member, Supervisory Board “De Kleine Consultant”;
Member and chair of Admissions Office new members of the Royal Netherlands Academy of Arts and Sciences (2013-2019);
Chair of the Art Committee, Erasmus University Rotterdam (2017-)
Chair of the Campus Committee, Erasmus University Rotterdam (2013-)
General Chair, European Winter Meeting of the Econometric Society, December 2019, Rotterdam;
General Chair, Economic Association European Meeting, August 2020, Rotterdam;
Chief Scientific Advisor, Eur Holding (July 2019 -);
Member, Jury, Young Captain Award (2019 -);

Academic visits

Monash University, Melbourne, Australia, 1992 (Visiting Research Fellow); University of New South Wales, Sydney, Australia, 1992; University of Western Australia, Perth, Australia, 1992, 1999, 2003; University of Canterbury, Christchurch, New Zealand, 1992; Humboldt University, Berlin, Germany, 1993; University of Montreal, Montreal, Canada, 1993; University of California at San Diego, USA, 1994, 1996 (Visiting Researcher); University of Chicago, USA, 1994; Southern Methodist University, Dallas, USA, 1994; Institute for Advanced Studies, Vienna, Austria, 1996 (Visiting Professor); University of Western Australia, Perth, 1999, 2003 (Visiting Professor); University Carlos III Madrid, Spain, 2000 (Visiting Professor) Universidad del Rosario, Bogota, Colombia, 2000 (Visiting Professor) Singapore

Management University and National University of Singapore, 2004; Chiang Mai University, Thailand, 2007; Anton de Kom University in Suriname; 2008- present; Asia University Taichung Taiwan 2018.