Curriculum Vitae
Michel van der Wel
Prof. Econometrics of Macro-Finance / Vice-Dean Education
February 6, 2026

1 Personal information

Name:	Michel van der Wel
Affiliation:	Econometric Institute, Erasmus School of Economics, Erasmus University Rotterdam
Mail address:	P.O. Box 1738, 3000 DR Rotterdam, The Netherlands
Visiting address:	Burgemeester Oudlaan 50, Rotterdam, The Netherlands
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Phone:	+31 (0)10 408 1316
E-mail:	vanderwel@ese.eur.nl
Homepage:	personal.eur.nl/vanderwel

2 Education

- 2004-2008: Doctoral degree, Tinbergen Institute / VU University Amsterdam, The Netherlands. Dissertation title: Riskfree Rate Dynamics
- 1999-2004: Master's degree in Econometrics and Operations Research, VU University Amsterdam, The Netherlands. Thesis title: Estimation and Simulation Procedures for Affine Term Structure Models

3 Employment and affiliations

3.1 Employment

- Sep. 2019 - Present: Full Professor, Econometric Institute, Erasmus School of Economics, Erasmus University Rotterdam
- Jan.-Aug. 2019: Endowed Professor, Econometric Institute, Erasmus School of Economics, Erasmus University Rotterdam
- Jan. 2014 - Dec. 2018: Associate Professor, Econometric Institute, Erasmus School of Economics, Erasmus University Rotterdam
- Sep. 2008 - Dec. 2013: Assistant Professor, Econometric Institute, Erasmus School of Economics, Erasmus University Rotterdam

3.2 Affiliations

- Sep. 2008 - Present: Research Fellow (until Jul. 2012 Candidate Research Fellow), Tinbergen Institute
- Sep. 2008 - Present: Member (until Aug. 2013 Associate Member), Erasmus Research Institute of Management
- Sep. 2008 - Dec. 2022: International Research Fellow (until Aug. 2010 Visiting Post-doc), Center for Research in Econometric Analysis of TimE Series (CREATES), Aarhus University
- Oct. 2006: Visiting Scholar, Federal Reserve Bank of New York

4 Research

4.1 Publications and working papers

Publications

- Van der Wel, M, and Y. Zhang (2026). Global Evidence on Unspanned Macro Risks in Dynamic Term Structure Models. *Journal of Banking and Finance*, forthcoming
- Opschoor, D., and M. van der Wel (2024). A Smooth Shadow-Rate Dynamic Nelson-Siegel Model for Yields at the Zero Lower Bound. *Journal of Business and Economic Statistics*, 43, p298-311
- Menkveld, A.J., . . . , U. Weitzel, . . . , M. van der Wel, . . . , R. Zwinkels (2024). Non-standard Errors. *Journal of Finance*, 79, p2339-2390*
- Van der Zwan, T., E. Kole and M. van der Wel (2024). Heterogeneous Macro and Financial Effects of ECB Asset Purchase Programs. *Journal of International Money and Finance*, 143, article 103073
- Overes, B., and M. van der Wel (2023). Modelling Sovereign Credit Ratings: Evaluating the Accuracy and Driving Factors using Machine Learning Techniques. *Computational Economics*, 61, p1273–1303
- Christensen, B.J., and M. van der Wel (2019). An Asset Pricing Approach to Testing General Term Structure Models. *Journal of Financial Economics*, 134:1, p165–191
- Nibbering, D., R. Paap and M. van der Wel (2018). What Do Professional Forecasters Actually Predict? *International Journal of Forecasting*, 34:2, p288–311
- Opschoor, A., D.J. van Dijk and M. van der Wel (2017). Combining Density Forecasts using Focused Scoring Rules. *Journal of Applied Econometrics*, 32:7, p1298–1313
- Ozturk, S., M. van der Wel and D.J. van Dijk (2017). Intraday Price Discovery in Fragmented Markets. *Journal of Financial Markets*, 32, p28–48
- Christensen, B.J., O. Posch and M. van der Wel (2016). Estimating Dynamic Equilibrium Models using Mixed Frequency Macro and Financial Data. *Journal of Econometrics*, 194:1, p116–137

*Crowd-sourced finance paper with 341 authors, where I was part of the crowd. First nine authors deserve the credit (not me, but happy to have contributed).

- Van Dijk, D.J., R.L. Lumsdaine and M. van der Wel (2016). Market Set-Up in Advance of Federal Reserve Policy Rate Decisions. *Economic Journal*, 126, p618–653
- Van der Wel, M., S.R. Ozturk and D.J. van Dijk (2016). Dynamic Factor Models for the Volatility Surface. *Advances in Econometrics*, 35, p127–174
- Opschoor, A., D.J. van Dijk and M. van der Wel (2014). Predicting Volatility and Correlations with Financial Conditions Indexes. *Journal of Empirical Finance*, 29, p435–447
- Opschoor, A., M. van der Wel, D.J. van Dijk and N. Taylor (2014). Order Flow and Volatility: An Empirical Investigation. *Journal of Empirical Finance*, 28, p185–201
- Van Dijk, D.J., S.J. Koopman, M. van der Wel and J.H. Wright (2014). Forecasting Interest Rates with Shifting Endpoints. *Journal of Applied Econometrics*, 29:5, p693–712
- Jungbacker, B., S.J. Koopman and M. van der Wel (2014). Smooth Dynamic Factor Analysis with Application to the U.S. Term Structure of Interest Rates. *Journal of Applied Econometrics*, 29:1, p65–90
- Karstanje, D., E. Sojli, W.W. Tham and M. van der Wel (2013). Economic Valuation of Liquidity Timing. *Journal of Banking and Finance*, 37:12, p5073–5087
- Koopman, S.J., and M. van der Wel (2013). Forecasting the U.S. Term Structure of Interest Rates Using a Macroeconomic Smooth Dynamic Factor Model. *International Journal of Forecasting*, 29:4, p676–694
- Menkveld, A.J., A. Sarkar and M. van der Wel (2012). Customer Order Flow, Intermediaries, and Discovery of the Equilibrium Risk-free Rate. *Journal of Financial and Quantitative Analysis* 47:4, p821–849
- Jungbacker, B., S.J. Koopman and M. van der Wel (2011). Maximum Likelihood Estimation for Dynamic Factor Models with Missing Data. *Journal of Economic Dynamics and Control* 35:8, p1358–1368
- Koopman, S.J., M. Mallee and M. van der Wel (2010). Analyzing the Term Structure of Interest Rates using the Dynamic Nelson-Siegel Model with Time-Varying Parameters. *Journal of Business and Economic Statistics* 28:3, p329–343

Working papers

- Hoogteijling, T., M. Martens and M. van der Wel (2023). Forecasting Bond Risk Premia using Stationary Yield Factors
- Karstanje, D., M. van der Wel and D.J. van Dijk (2017). Common Factors in Commodity Futures Curves
- Nibbering, D., R. Paap and M. van der Wel (2017). A Bayesian Infinite Hidden Markov Vector Autoregressive Model
- Ozturk, S.R., M. van der Wel and D.J. van Dijk (2016). Why Do Pit-Hours Outlive the Pit?

- Pan, L., O. Posch and M. van der Wel (2012). Measuring Convergence using Dynamic Equilibrium Models: Evidence from Chinese Provinces
- Van der Wel, M., A.J. Menkveld and A. Sarkar (2009). Are Market Makers Uninformed and Passive? Signing Trades in the Absence of Quotes

4.2 Academic career

Research grants and awards

- ERIM High Performance Researcher 2017, 2016, 2015
- Erasmus School of Economics Top Researcher Award 2016 (€ 5,000)
- Netherlands Organization for Scientific Research (NWO) Veni Grant to fund research during 2012-2014 (€ 250,000)
- Nominated for Top Talent Researcher 2011 at the Erasmus School of Economics
- Econometric Society 2010 World Congress Travel Grant ($ 1,000)
- NWO Grant to fund 2006 working visit to Federal Reserve Bank of New York (€ 2,093)
- VU PhD Fund Grant to co-fund 2006 working visit to Federal Reserve Bank of New York (€ 1,200)

(Co-)Supervision of PhD students

- Luuk de Wit, "Machine Learning in Financial Econometrics," joint with Onno Kleen
- Terri van der Zwan, "Asset Pricing for Stocks and Bonds," joint with Erik Kole (graduated December 12, 2024)
- Xun (Michael) Gong, "Forecasting the Implied Volatility Surface," joint with Dick van Dijk
- Hao Li (University of Amsterdam), "Dependence in Financial and High-dimensional Time Series," joint with Cees Diks (graduated November 11, 2021)
- Didier Nibbering, "Common Structural Breaks in Multivariate Macroeconomic Time Series," joint with Richard Paap (graduated July 5, 2018)
- Sait Ozturk, "Essays on Price Discovery in Stock and Option Markets," joint with Dick van Dijk (graduated September 16, 2016)
- Dennis Karstanje, "Unraveling Dimensions: Commodity Futures Curves and Equity Liquidity," joint with Wing Wah Tham and Dick van Dijk (graduated March 26, 2015)
- Anne Opschoor, "Understanding Financial Market Volatility," joint with Dick van Dijk (graduated February 20, 2014)

PhD committee member

- Jean-Paul van Brakel, “Mutual Fund Behavior under the Microscope,” Erasmus University Rotterdam, January 30, 2026 (“large committee” member)
- Bram van Os, “On Dynamic Models: Optimization-Based Methods and Practical Applications,” Erasmus University Rotterdam, November 9, 2023 (committee member; secretary)
- Ilka van de Werve, “Panel data models for socioeconomic studies in crime and education,” VU University Amsterdam, September 18, 2023 (committee member)
- Antti Yang, “Corporate Bond Markets,” Erasmus University Rotterdam, September 15, 2022 (committee member)
- Jorge Hansen, “Essays on Dynamic Term Structure Models,” Aarhus University, June 8, 2020 (committee member)
- Andries van Vlodrop, “Essays on Modeling Time-Varying Parameters,” VU University Amsterdam, December 11, 2019 (committee member)
- Bart Keijsers, “Essays in Applied Time Series Economics,” Erasmus University Rotterdam, February 22, 2019 (committee member; secretary)
- Ivo Kuiper, “Essays on Investing in Stock and Bond Markets,” Tilburg University, December 21, 2017 (committee member)
- Eduardo Vera-Valdés, “Essays in Long Memory,” Aarhus University, November 15, 2016 (committee member)
- Arco van Oord, “Essays on Momentum Strategies in Finance,” Erasmus University Rotterdam, May 12, 2016 (“large committee” member)
- Denice Bodeutsch, “Essays on an Emerging Financial Market: A Case Study of Suriname,” Erasmus University Rotterdam, September 25, 2015 (“large committee” member)
- Rogier Potter van Loon, “Modeling Non-Standard Financial Decision Making,” Erasmus University Rotterdam, December 11, 2014 (“large committee” member)
- Nima Nonejad, “Essays in Applied Bayesian Particle and Markov chain Monte Carlo Techniques in Time Series Econometrics,” Aarhus University, November 3, 2014 (committee member)
- Pinar Ceyhan, “Essays on Bayesian Analysis of Time Varying Economic Patterns,” Erasmus University Rotterdam, September 4, 2014 (“large committee” member)
- Martin Scholtus, “The Impact of High-Frequency Trading on Financial Markets,” Erasmus University Rotterdam, February 27, 2014 (“large committee” member)

Editorial duties

- May 2020 - Present: Associate Editor at International Journal of Forecasting
- Apr. 2015 - May 2023: Associate Editor at Statistica Neerlandica

Conference organization

- Paper reviewer for 2026-2017 European Finance Association annual meeting
- Program Committee Member of 2026-2015 European Financial Management Association annual meeting
- Organizing Committee Member of 2024, 2019, 2017 Erasmus Liquidity Conference
- Program Committee Member of 2014 International Symposium on Forecasting
- Co-organizer (and local lecturer) of Tinbergen Lectures 2010 on Yield Curve Modeling, and co-organizer of accompanying conference on Recent Developments in Yield Curve Modeling
- Co-organizer Tinbergen Alumni 2010 Symposium, on Accuracy of Economic Forecasts
- Co-organizer 2009 NYSE-Euronext TI Workshop: Liquidity&Volatility in Today's Markets
- Co-organizer Tinbergen Alumni 2009 Symposium, on Financial Crisis

Refereeing (alphabetical list)

- Advances in Econometrics
- Computational Economics
- Computational Statistics and Data Analysis
- Econometric Reviews
- Economic Notes
- Empirical Economics
- European Financial Management
- European Journal of Finance
- Financial Innovation
- International Journal of Forecasting
- Journal of Applied Econometrics
- Journal of Banking and Finance
- Journal of Business and Economic Statistics
- Journal of Business Ethics
- Journal of Econometrics
- Journal of Economic Dynamics and Control
- Journal of Empirical Finance

- Journal of Financial and Quantitative Analysis
- Journal of Financial Econometrics
- Journal of Financial Markets
- Journal of Forecasting
- Journal of Futures Markets
- Journal of Money, Credit and Banking
- Macroeconomic Dynamics
- Naval Research Logistics
- Quantitative Finance
- Quarterly Review of Economics and Finance
- Review of Derivatives Research
- Review of Finance
- Review of Financial Economics
- Review of Financial Studies
- Studies in Nonlinear Dynamics & Econometrics

Invited book review

- Review of *Time Series Modeling With Unobserved Components* by Matteo M. Pelagatti. *The American Statistician*, 2016, 70:4, p432–433.

4.3 Presentations

Selected major international conferences

- Society of Financial Econometrics (2022, 2017, 2013^{cp}, 2011^{p})
- European Economic Association (2022, 2020^{c})
- Econometric Society European Meeting (2022, 2016^{c}, 2014, 2013^{c}, 2012^{c}, 2011^{c}, 2009^{c})
- International Association for Applied Econometrics (2022, 2018^{c}, 2016^{c}, 2015, 2014)
- Society for Nonlinear Dynamics and Econometrics (2022, 2020)
- China International Conference in Finance (2021^{c})
- NBER-NSF Time Series Conference (2016^{cp}, 2014^{p}, 2008^{p})
- Econometric Society World Congress (2015, 2010)
- Royal Economic Society Conference (2015^{c})
- American Economic Association (2015^{c})

- (EC)2 Meeting (2013^c, 2006^p)
- Econometric Society North-American Winter Meeting (2012^c)
- Western Finance Association (2011)
- European Finance Association (2011^c, 2007)

^{c}: Co-author presentation
^{p}: Poster session

Seminars

- Warwick Business School (2017)
- University of Bristol (2017)
- IESEG Lille (2016)
- Lund University (2015)
- University of Kent (2014)
- De Nederlandsche Bank (2014)
- Hamburg University (2013)
- Humboldt-Universität zu Berlin (2012)
- CREATES Weekly Seminar Series (2009)
- University of Mannheim Center for Finance Seminar Series (2008)
- Swedish Institute for Financial Research (2008)
- Tinbergen Institute Econometrics Seminar (2008)
- VU University Finance@VU Lunch Seminar (2008)
- Quantitative Products Laboratory (2007)
- Federal Reserve Bank of New York Brown-bag Lunch Seminar (2006)

Other presentations

- Many more other presentations at conferences, workshops, seminars, etc. (full list in appendix at back)

5 Teaching

5.1 Lecturer

- 2017-present: Teacher of MSc course Quantitative Methods in Fixed Income
- 2015-Present: Instructor for MOOC "Econometrics: Methods and Applications"
- 2018-2020: Coordinator of Bachelor theses in major Econometrics

- 2018-2020: Coordinator of major course Seminar in Econometrics
- 2017-2020: Coordinator of Master theses in Specialization Econometrics
- 2017-2020: Coordinator of MSc course Case Studies in Applied Econometrics
- 2014-2020: Teacher of second year BA course Econometrics 2
- 2014-2020: (Occasional) Supervisor in second year BA Internships
- 2013-2019: Teacher in ERIM PhD/MPhil Reading Group Asset Pricing
- 2009-2019: (Occasional) Teacher of second year BA course Case Studies
- 2009-2012: Teacher of first year BA course "Basiswiskunde" (Basic Math), new course set up in 2009
- 2008-2017: (Occasional) Supervisor in MSc course Financial Case Studies
- 2008-2016: Teacher of MSc course Financial Derivatives, new course set up in 2008

5.2 Thesis supervision

- 2008-Present: 118 Supervised and 100+ co-read master theses (as of Feb 2026)
- 2019-2022: 8 Supervised and 14 co-read bachelor theses (as of Feb 2026)

5.3 Other teaching

- 2009-2012: (Co-)Composer of entrance exam "Math 3"
- 2006-2008: Teacher of first year BA course working groups "Finance and Financial Arithmetic," VU University Amsterdam
- 2006-2008: (Assistant) Supervisor of MSc theses in Business Administration and Econometrics, VU University Amsterdam
- 2007: Participant in course "Introduction to Didactics," VU University Amsterdam
- 2006-2007: Teaching Assistant of MPhil course "Market Microstructure," VU University Amsterdam
- 2006-2007: Teaching Assistant of MSc course "Financial Risk Management," VU University Amsterdam

5.4 Teaching recognition

- Risbo Certificate Microlab 'How to design an assessment plan and matrix,' Oct. 2020
- Education Development Award 2019 at the Erasmus School of Economics
- Top Lecturer 2015 at the Erasmus School of Economics, as part of MOOC team
- Nominated (besides MOOC also personally) for Top Lecturer 2015 at the Erasmus School of Economics

- Nominated for Top Lecturer 2014 at the Erasmus School of Economics
- Nominated for Top Lecturer 2010 at the Erasmus School of Economics

6 Management and other activities

6.1 Management

- 2021-present: Vice-Dean Education ESE (0.4-0.6fte)
- 2021: Chair Midterm Education Review Panel for RSM Bachelor and Master Programmes
- 2020: Academic Lead task-force e-Masters
- 2018-2020: Advisory Board of Erasmus Data Service Centre
- 2017-2020: Academic Director Specialisation Econometrics in MSc Econometrics and Management Science

6.2 Other profession related activities

- 2019-2020: Reviewer for Internal Review Board Non-Experimental
- 2018: Workgroup on Rubrics for evaluating Bachelor and Master Theses
- 2015: Delegation Member Erasmus School of Economics for Research Evaluation
- 2013-2017: Member of Educational Committee of the Econometrics program ("Opleidingscommissie Econometrie en Operationele Research")
- 2013: Reviewer and Session Chair in Bachelor Honours Class
- 2013: Participant in Course "Leergang Academisch Leiderschap," obtained "Managementkwalificatie"
- 2013: Co-organizer Erasmus Finance Discussion on Academic Integrity
- 2012: Participant in Course "Authentic and Assertive Academics"
- 2011: Lecturer of "Ouderdag" (presentation on day for parents of first year students in Econometrics program)
- 2009-2016: Member of Tinbergen Institute Alumni Board
- 2007-2008: Co-organizer of Finance@VU Seminar Series, biweekly international seminar series, VU University Amsterdam

6.3 Nonacademic output / Outreach

- "Market Set-Up in Advance of Federal Reserve Policy Rate Decisions" was discussed in a VoxEU article "Financial markets are more forward-looking than we thought: Fed funds futures prices ahead of FOMC decisions," by co-author Robin Lumsdaine, June 11, 2016

- “Market Set-Up in Advance of Federal Reserve Policy Rate Decisions” was discussed in a Wall Street Journal blog post “Markets Price in Fed Rate Changes Long Before They Happen,” January 22, 2014
- “On the effects of private information on volatility” was discussed in “Economisch Statistische Berichten (ESB),” 2011-96, p357, “Besloten”
- “De kredietcrisis en Ajax,” Economie Opinie, May 22, 2009, discussed on the website of the “Nederlands Dagblad,” May 25, 2009
- “Leren van de handel,” Economie Opinie, February 13, 2009

Appendix Full list of presentations

^{c}: Co-author presentation
^{p}: Poster session
^{d}: Discussion

2024

- 30th Society for Computational Economics Conference, June 2024, Singapore

2023

- Twelfth ECB Workshop on Forecasting Techniques^d, June 2023, Frankfurt am Main, Germany

2022

- Society Nonlinear Dynamics and Econometrics^c, March 2022, Virtual
- European Financial Management Association 2022 Annual Meeting^c, June 2022, Rome, Italy
- Quantitative Finance and Financial Econometrics^c, June 2022, Marseille, France
- International Association for Applied Econometrics^c, June 2022, London, UK
- 14th Annual Society for Financial Econometrics, June 2022, Cambridge, UK
- European Economic Association Congres, August 2022, Milan, Italy
- Econometric Society European Meeting, August 2022, Milan, Italy
- 11th Deutsche Bundesbank Term Structure Workshop, November 2022, Frankfurt, Germany
- 5th Annual Workshop on Financial Econometrics^c, November 2022, Orebro, Sweden
- European Winter Meeting Econometric Society^c, December 2022, Berlin, Germany

2021

- China International Conference in Finance^c, July 2021, Hybrid (Shanghai, China, and virtual)
- 15th international Conference Computation and Financial Econometrics^c, December 2021, Hybrid (London, UK, and virtual)

2020

- Society for Nonlinear Dynamics and Econometrics Annual Meeting, September 2020, Virtual
- European Economic Association Annual Meeting^c, August 2020, Virtual

2019

- Time Series Forecasting Symposium^c, November 2019, Sydney, Australia

2018

- OptionMetrics Research Conference 2018, October 2018, New York, NY, USA
- Society for Economic Dynamics 2018 Annual Meeting[c], June 2018, Mexico City, Mexico
- IAAE 2018 Annual Conference[c], June 2018, Montreal, Canada
- Computing in Economics and Finance[c], June 2018, Milan, Italy
- Quantitative Finance and Financial Econometrics 2018[c], May 2018, Marseille, France
- 26th Symposium of the Society of Nonlinear Dynamics and Econometrics[c], March 2018, Tokyo, Japan

2017

- Paris December 2017 Finance Meeting[c], December 2017, Paris, France
- 2017 Annual SoFiE Conference, June 2017, New York, NY, USA
- Barcelona Summer Forum on Time Series Econometrics and Applications for Macroeconomics and Finance, June 2017, Barcelona, Spain
- Warwick Business School, March 2017, Coventry, UK
- University of Bristol, February 2017, Bristol, UK

2016

- IESEG Lille Seminar, November 2016, Lille, France
- NBER-NSF Time Series Conference[cp], September 2016, New York, NY, USA
- Econometric Society European Meeting[c], August 2016, Geneva, Switzerland
- Ninth ECB Workshop on Forecasting Techniques[d,p], June 2016, Frankfurt am Main, Germany
- IAAE 2016 Annual Conference[c], June 2016, Milan, Italy

2015

- Tinbergen Macroeconomics and International Economics Research Group Workshop, October 2015, Rotterdam, The Netherlands
- Econometric Society World Congress, August 2015, Montreal, Canada
- IAAE 2015 Annual Conference, June 2015, Thessaloniki, Greece
- Lund University Seminar, June 2015, Lund, Sweden
- 2015 Annual Conference of the Royal Economic Society[c], March 2015, Manchester, UK
- 2015 Annual Meeting of the American Economic Association[c], January 2015, Boston, MA, USA

2014

- 2014 Quantitative Methods in Finance Conference, December 2014, Sydney, Australia
- University of Kent seminar, November 2014, Canterbury, UK
- 16th Advances in Econometrics Conference on Dynamic Factor Models, November 2014, Aarhus, Denmark
- NBER-NSF Time Series Conference[p], September 2014, St. Louis, MO, USA
- Econometric Society European Meeting, August 2014, Toulouse, France
- 34th International Symposium on Forecasting, July 2014, Rotterdam, The Netherlands
- IAAE 2014 Annual Conference, June 2014, London, UK
- Netherlands Econometrics Study Group, June 2014, Tilburg, The Netherlands
- De Nederlandsche Bank seminar, June 2014, Amsterdam, The Netherlands
- Eighth ECB Workshop on Forecasting Techniques[d], June 2014, Frankfurt am Main, Germany
- CAMP Workshop on Commodity Price Dynamics and Financialization[c], June 2014, Oslo, Norway
- FMA European Meeting 2014[c], June 2014, Maastricht, The Netherlands
- Tripartite Workshop of Cambridge Finance, Penn-Wharton and DSF-TI, May 2014, Amsterdam, The Netherlands
- SoFiE Conference on Skewness, Heavy Tails, Market Crashes and Dynamics[c], May 2014, Cambridge, UK
- 22nd Symposium of the Society for Nonlinear Dynamics and Econometrics[c], April 2014, New York, NY, USA

2013

- 24th (EC)2 Conference on the Econometric Analysis of Mixed Frequency Data[c], December 2013, Nicosia, Cyprus
- SoFiE Large-Scale Factor Models in Finance Conference[p], October 2013, Lugano, Switzerland
- 13th OxMetrics User Conference[p], September 2013, Aarhus, Denmark
- Econometric Society European Meeting[c], August 2013, Gothenburg, Sweden
- 19th Society for Computational Economics Conference, July 2013, Vancouver, Canada
- SIRE Conference on Finance and Commodities[c], July 2013, St. Andrews, Scotland
- 2013 Annual SoFiE Conference[cp], June 2013, Singapore

- 2013 International Symposium on Forecasting[c], June 2013, Seoul, Korea
- 47th Annual Conference of the Canadian Economics Association[c], May 2013, Montreal, Canada
- 51st Meeting of the Euro Working Group on Commodities and Financial Modelling[c], May 2013, London, UK
- Hamburg University Seminar, April 2013, Hamburg, Germany
- Humboldt-Copenhagen Conference, March 2013, Berlin, Germany
- 6th Financial Risks International Forum on Liquidity Risk[c], March 2013, Paris, France

2012

- Econometric Society European Meeting[c], August 2012, Malaga, Spain
- Fifth Erasmus Liquidity Conference[c], July 2012, Rotterdam, The Netherlands
- 18th Society for Computational Economics Conference[c], June 2012, Prague, Czech Republic
- Symposium on Empirical Finance and Financial Econometrics[c], June 2012, Singapore
- Chinese Economic Society Annual Conference, June 2012, Kaifeng, China
- Humboldt-Universität zu Berlin Seminar, May 2012, Berlin, Germany
- Chinese Economic Association (UK/Europe) Annual Conference, April 2012, London, UK
- Econometric Society North-American Winter Meeting[c], January 2012, Chicago, IL, USA

2011

- Euro Area Business Cycle Network Conference on Econometric Modelling of Macro-Financial Linkages[c], October 2011, Florence, Italy
- European Finance Association Conference[c], August 2011, Stockholm, Sweden
- Microstructure of Financial Markets[c], August 2011, Stavanger, Norway
- Econometric Society European Meeting[c], August 2011, Oslo, Norway
- Western Finance Association Annual Meetings, June 2011, Santa Fe, NM, USA
- Fourth Annual SoFiE Conference[p], June 2011, Chicago, IL, USA

2010

- Conference on Computational and Financial Economics, December 2010, London, UK
- Methods and Applications for DSGE Models[c], October 2010, Atlanta, GA, USA

- Econometric Society World Congress, August 2010, Shanghai, China
- International Conference on Panel Data, July 2010, Amsterdam, The Netherlands
- Third Erasmus Liquidity Conference[d], July 2010, Rotterdam, The Netherlands
- Recent Developments in Yield Curve Modelling[c,d], June 2010, Rotterdam, The Netherlands
- Symposium on Econometric Theory and Applications, April 2010, Singapore
- Amsterdam-Bonn Workshop in Econometrics, April 2010, Amsterdam, The Netherlands

2009

- FERC Conference, September 2009, Warwick, UK
- Econometric Society European Meeting[c], August 2009, Barcelona, Spain
- CREATES Weekly Seminar Series, April 2009, Aarhus, Denmark
- Humboldt-Copenhagen Conference, March 2009, Berlin, Germany

2008

- Econometric Institute Seminar, November 2008, Rotterdam, The Netherlands
- CREATES Members Meeting, November 2008, Aarhus, Denmark
- NAKE Research Day, October 2008, Utrecht, The Netherlands
- NBER-NSF Time Series Conference[p], September 2008, Aarhus, Denmark
- CREATES Lunch Seminar Series, September 2008, Aarhus, Denmark
- Industrial Organisation of Securities Markets, June 2008, Frankfurt am Main, Germany
- First Erasmus Liquidity Conference, June 2008, Rotterdam, The Netherlands
- Tinbergen Institute Lunch Seminar, May 2008, Amsterdam, The Netherlands
- VU University Finance@VU Lunch Seminar, April 2008, Amsterdam, The Netherlands
- Center for Finance Seminar Series, March 2008, Mannheim, Germany
- Day of Statistics and Operations Research, March 2008, The Hague, The Netherlands
- 3M in Finance Workshop[d], March 2008, Rotterdam, The Netherlands
- Swedish Institute for Financial Research, February 2008, Stockholm, Sweden
- CREATES Weekly Seminar Series, February 2008, Aarhus, Denmark
- Tinbergen Institute Econometrics Seminar, January 2008, Amsterdam, The Netherlands

2007

- Quantitative Products Laboratory, December 2007, Berlin, Germany
- NAKE Research Day, October 2007, Utrecht, The Netherlands
- Interest Rate Term Structure Modelling Workshop, September 2007, Rotterdam, The Netherlands
- European Finance Association Conference, August 2007, Ljubljana, Slovenia
- EFMA Merton H. Miller Doctoral Seminar, June 2007, Vienna, Austria
- Spring Meeting of Young Economists, May 2007, Hamburg, Germany

2006

- 17th (EC)^2 Meeting[p], December 2006, Rotterdam, The Netherlands
- Microstructure of Foreign Exchange and Equity Markets, October 2006, Ottawa, Canada
- Federal Reserve Bank of New York Brown-bag Lunch Seminar, October 2006, New York, USA
- Conference on High Frequency Finance, May 2006, Konstanz, Germany
- VU University Finance@VU Lunch Seminar, April 2006, Amsterdam, The Netherlands
- Tinbergen Institute Lunch Seminar, April 2006, Amsterdam, The Netherlands

2005

- VU University FaDo Lunch Seminar[d], December 2005, Amsterdam, The Netherlands