CURRICULUM VITAE 2016

PERSONAL

Name	: Dr Casper George de Vries
Birth	: November 1, 1955, The Hague
Family	: Married, two children
Nationality	: Dutch
Office address	: Erasmus School of Economics Office H9-26 Erasmus University Rotterdam Burg. Oudlaan 50 Rotterdam Netherlands
Phone number	: +31-10-4088956
E-mail	: cdevries@ese.eur.nl
Web	: http://people.few.eur.nl/cdevries/

EDUCATION

1968-1974	: Highschool
1974-1980	: Erasmus Universiteit Rotterdam
1980-1983	: Purdue University, West-Lafayette, USA

DEGREES

1974	: Atheneum B (Highschool)
1976	: Kandidaats Algemene Economie (B.A. Economics)
1977	: Loco-Kandidaats Filosofie (B.A. Philosophy)
1980	: Doctoraal Algemene Economie (M.A. Economics)
1981	: M.S. Economics
1983	: Ph.D. Economics

FIELDS OF SPECIALIZATION

Monetary Macro Economics, International Finance, Systemic Risk, Extreme Value Theory and Contest Theory

EMPLOYMENT

1980-1982	:	Research Assistant, Purdue University
1983 summer	:	Scholarship International Institute for Applied Systems Analysis, Laxenburg
1987 spring	:	Visiting Assistant Professor, K.U. Leuven
1987 - 1988	:	Visiting Assistant Professor, Texas A&M University
1982 - 1989	:	Assistant and Associate Professor, Erasmus Universiteit Rotterdam
1989 fall	:	Visiting Associate Professor, K.U. Brabant
1989 - 1992	:	Associate Professor, K.U. Leuven
1992 -	:	Professor, Erasmus Universiteit Rotterdam
1993 March	:	Visiting Professor, Purdue University
1995 Jan.	:	Visiting Professor, University of Konstanz
1995 June	:	Visiting Scholar, Bank of Finland
1996 Jan.	:	Visiting Professor, CES, University of Munich
1997 Aug.	:	Visiting Professor, ZEI, University of Bonn Summerschool
1998 - 1999	:	Fellow, Netherlands Institute of Advanced Studies, Wassenaar
2002 June, 2003 June	:	Visiting Professor, ZEI, University of Bonn
2003 - 2004	:	Visiting Scholar, DNB
2005	:	Visiting Professor, Kelley School of Business, Indiana University
2008 - 2012	:	Program Director Risk Management, Duisenberg School of Finance
2012 - 2013	:	Visiting Research Professor, ESI, Chapman University
2015 -	:	Board member of the scientific council for the government (WRR)
2015 -	:	Witteveen Chair of Economics, Erasmus School of Economics

MISCELLANY

1985 - 1992	:	In charge of the Faculty Seminars in Economics
1991 - 1992	:	Director MA-Program, KU Leuven
referee	:	for numerous international journals and scientific organizations
fellow	:	Tinbergen Institute, Erasmus University Rotterdam CESifo (Munich society for the promotion of economic research)
1992 - 1998	:	Tinbergen Institute Rotterdam Management Team
1992 - 2004	:	Director TI Financial and International Markets Program
1993 - 1995	:	Organizer of several Tinbergen Institute Workshops and Conferences
1996	:	Organizer of the Chamber of Commerce Seminar on the Euro
1994 - 2005	:	Member editorial board of the European Journal of Political Economy
1996 - 1998	:	Member editorial board of the Economisch en Sociaal Tijdschrift
1996 -	:	Founding associate editor of Extremes

1998 - 2004	:	Co-director and fellow Eurandom (European Institute for Statistics, Probability, Operations Research and their Applications) Program on Financial Stochastics
1998 -	:	Visiting scholar Studienzentrum Gerzensee
1999 - 2005	:	Organizer of several Eurandom conferences and workshops
1999 -	:	Member editorial board of the German Economic Review
2003 - 2004	:	Chairman CBS Committee on Financial Markets Statistics
2003 - 2007	:	Member of the EMU Monitor group
2003 - 2005	:	Member editorial board of the European Economic Review
2003 - 2012	:	Member of the board of the Tinbergen Institute
2003 - 2005	:	Head department accounting & finance
2004 -	:	Member editorial board of the Annals of Finance
2004 - 2009	:	Member Economics Committee FWO, Belgium
2005 - 2009	:	Vice Dean School of Economics, Erasmus University Rotterdam
2008 - 2015	:	Founding Co-Director Risk Management Program, Duisenberg School of Finance
2006 -	:	Member editorial board of the Journal of Risk
2010 - 2012	:	Member editorial board of Journal of Applied Econometrics
2012 - 2016	:	Member of the SER (Sociaal Economische Raad)
2014	:	Chairman of the state committee on the future of the dutch insurance industry

PUBLICATIONS

THESIS

Three essays on the interaction of international asset and commodity trade, Purdue University, December 1983 (Committee: J.A. Carlson, S.C. Hu, K.R. Kadiyala and J. Pomery)

ARTICLES

In English

"International growth with free trade in equities and goods: A comment", International Economic Review 24, 1983, 761-769

"Welfare implications of foreign exchange intervention, theory and measurement", (with J.-M. Viaene) in T. Peeters et al. (eds), International Trade and Exchange Rates in the Late Eighties, (North-Holland), 1985, 299-322

"Theory and relevance of currency substitution with case studies for Canada and the Netherlands Antilles", The Review of Economics and Statistics 70, 1988, 512-515

"Simulating currency substitution bias", (with M. Boon and C. Kool), Economics Letters 28, 1988, 269-272

"Extremal behavior of solutions to a stochastic difference equation, with applications to ARCH processes", (with L. de Haan, S. Resnick and H. Rootzen), Stochastic Processes and their Applications 32, 1989, 213-224

"International trade and the arbitrage principle", in F. van der Ploeg (ed.), Advanced Lectures in Quantitative Economics, (Academic Press), 1990, 349-380

"Potato futures returns: A tail investigation", (with P. Kofman), The Review of Futures Markets 8, 1990, 244-258

"Primary commodity prices and exchange-rate volatility", (with P. Kofman and J.-M. Viaene) in L.A. Winters and D. Sapsford (eds), Primary Commodity Prices: Economic Models and Policy, (Cambridge University Press), 1990, 230-232

"The tail index of exchange rates", (with K. Koedijk and M. Schafgans), Journal of International Economics 29, 1990, 93-108

"The customs union argument for a monetary union", (with C. van Marrewijk), Journal of Banking and Finance 14, 1990, 877-887

"Speculative prices and stochastic processes", (with G. Gielens), Nieuw Archief voor Wiskunde 8, 1990, 311-323

"On the relation between GARCH and stable processes", Journal of Econometrics 48, 1991, 313-324

"On the frequency of large stock returns: Putting booms and busts into perspective", (with D. Jansen), The Review of Economics and Statistics 73, 1991, 18-24

"The limiting distribution of extremal exchange rate yields", (with M. Hols), Journal of Applied Econometrics 6, 1991, 287-302

"Optimal localized production experience and schooling", (with C. van Marrewijk and C. Withagen), International Economic Review 33, 1992, 91-110

"International trade and exchange rate volatility", (with J.-M. Viaene), European Economic Review 36, 1992, 1311-1321

"Mixed strategy trade equilibria", (with M.R. Baye), Canadian Journal of Economics 15, 1992, 281-293

"On the design of invoicing practices in international trade", (with J.-M. Viaene), Open Economies Review 3, 1992, 133-142

"Foreign exchange rate regime differences viewed from the tails", (with K.G. Koedijk and P. Stork), Journal of International Money and Finance 11, 1992, 462-473

"It takes two to tango: Equilibria in a model of sales", (with M.R. Baye and D. Kovenock), Games and Economic Behavior 4, 1992, 493-510

"Target zone management: Commodity boards and speculative raids", (with A. de Vaal and P. Kofman), The Review of Futures Markets 11, 1992, 107-114

"Fixing soft margins", (with P. Kofman and A. de Vaal), Journal of International Economics 34, 1993, 359-374

"Rigging the lobbying process: An application of the all-pay-auction", (with M.R. Baye and D. Kovenock), American Economic Review 83, 1993, 289-294, Reprinted in D. Congleton, A.L. Hillman and K.A. Konrad, 40 Years of Research on Rent Seeking 2, (Springer), 2008, 331-336

"An oligopoly model of free banking: Theory and tests", (with M.R. Baye and P. de Grauwe), De Economist 141, 1993, 497-514

"Stylized facts of nominal exchange rate returns", in F. van der Ploeg (ed.), Handbook of International Macroeconomics, (Basil Blackwell), 1994, 348-389

"Stylized facts, realignments and investment strategies in the EMS", (with K. Koedijk and P. Stork), in J. Kaehler and P. Kugler (eds), Econometric Analysis of Financial Markets, (Physica-Verlag), 1994, 163-184

"Limit orders, asymmetric information and the formation of asset prices with a computerized specialist", (with M.R. Baye and A. Gillette), Journal of Economics 59, 1994, 71-96

"Safety first portfolio selection, extreme value theory and long run asset risks", (with L. de Haan, D. Jansen and K. Koedijk), in J. Galambos (ed.), Extreme Value Theory and Applications, (Kluwer), 1994, 471-487

"The solution to the Tullock rent-seeking game when R > 2: mixed-strategy equilibria and mean dissipation rates", (with M.R. Baye and D. Kovenock), Public Choice 81, 1994, 363-380

"The solution to the Tullock rent-seeking game when R > 2: mixed-strategy equilibria and mean dissipation rates", (with M.R. Baye and D. Kovenock), Reprinted in A. Lockard and G. Tullock (eds), Efficient Rent-Seeking Chronicle of an Intellectual Quagmire, 2001, 291-307

"Piecemeal versus precipitous factor market integration", (with H. Dellas), International Economic Review 36, 1995, 569-582

"New evidence on the effectiveness of foreign exchange market intervention", (with K.G. Koedijk, B. Mizrach and P. Stork), European Economic Review 39, 1995, 501-508

"A note on the relationship between GARCH and symmetric stable processes", (with P.A. Groenendijk and A. Lucas), Journal of Empirical Finance 4, 1995, 253-264

"The method of moments ratio estimator for the tail shape parameter", (with J. Danielsson and D. Jansen), Communications in Statistics, Theory and Methods 25, 1996, 711-720

"Fat tail distributions and local thin tail alternatives", (with G. Gielens and S. Straetmans), Communications in Statistics, Theory and Methods 25, 1996, 705-710

"The all-pay-auction with complete information", (with M.R. Baye and D. Kovenock), Economic Theory 8, 1996, 91-305, Reprinted in D. Congleton, A.L. Hillman and K.A. Konrad, 40 Years of Research on Rent Seeking 1, (Springer), 2008, 209-223

"Tail index and quantile estimation with very high frequency data", (with J. Danielsson), Journal of Empirical Finance 4, 1997, 241-257

"Extreme returns in asset prices", (with R. Reiss), in R. Reiss and M. Thomas, Statistical Analysis of Extreme Values, (Birkhauser Verlag), 1997, Ch.10, p.p. 207-222

"An EMS target zone model in discrete time", (with K.G. Koedijk and P. Stork), Journal of Applied Econometrics 13, 1998, 31-48

"The cost of conservatism: Extreme returns, value-at-risk, and the Basle 'Multiplication factor'", (with J. Danielsson and P. Hartmann), Risk 11, 1998, 101-103

"The cost of conservatism: Extreme returns, value-at-risk, and the Basle 'Multiplication factor'", (with J. Danielsson and P. Hartmann), Reprinted in M. Broadie and P. Glasserman (eds), Hedging with Trees, (Risk Books), 1998, 245-249

"Abnormal returns, risk and options in large date sets", (with J. Danielsson and S. Caserta), Statistica Neerlandica 52, 1998, 324-335

"An experimental examination of rational rent seeking", (with J. Potters and F. van Winden), European Journal of Political Economy 14, 1998, 783-800, Reprinted in D. Congleton, A.L. Hillman and K.A. Konrad, 40 Years of Research on Rent Seeking 1, (Springer), 2008, 663-649

"The incidence of overdissipation in rent-seeking contests", (with M. Baye and D. Kovenock), Public Choice 99, 1999, 439-454

"The incidence of overdissipation in rent-seeking contests", (with M.R. Baye and D. Kovenock), Reprinted in A. Lockard and G. Tullock (eds), Efficient Rent-Seeking Chronicle of an Intellectual Quagmire, 2001, 343-356.

"Second order tail effects", in W.S. Chan, W.K. Li and H. Tong (eds), Statistics and Finance: An interface, (Imperial College Press), 2000, 153-165

"Endogenous financial structure and the transmission of ECB policy", (with I. Arnold), in J. von Hagen and C. Waller (eds.), Regional Aspects of Monetary Policy in Europe, (Kluwer Academic Publishers), 2000, 193-218

"Endogeneity in European money demand", (with I. Arnold), European Journal of Political Economy 16, 2000, 587-611

"Value-at-risk and extreme returns", (with J. Danielsson), Annales D'Economie et de Statistique 60, 2000, 239-270

"Value-at-risk and extreme returns", (with J. Danielsson), Reprinted in Extremes and Integrated Risk Management, by P. Embrechts (ed.), (Risk Books), 2000, 85-106

"On the (ir)relevancy of value-at-risk regulation," (with P.J. Cumperayot, J. Danielsson and B. Jorgensen), in J. Franke, W. Haerdle, and G. Stahl, Measuring Risk in Complex Stochastic Systems (Springer), 2000, 99-117

"Operationalizing safety first portfolio selection using extreme value theory", (with D.W. Jansen and C.G. Koedijk), Journal of Empirical Finance 7, 2000, 247-270

“Convolutions of heavy-tailed random variables and applications to portfolio diversification and MA(1) time series”, (with J. Geluk and L. Peng), Advances in Applied Probability 32, 2000, 1011-1026

"Using a bootstrap method to choose the sample fraction in tail index estimation", (with J. Danielsson, L. de Haan and L. Peng), Journal of Multivariate Analysis 76, 2001, 226-248

"Extreme returns in asset prices", (with S. Caserta, R. Reiss and M. Thomas), in R. Reiss and M. Thomas, Statistical Analysis of Extreme Values, (Birkhauser Verlag), 2001, 2nd Ed., Ch.13, p.p. 207-222

"Extremal forex returns in extremely large data sets", (with M.M. Dacorogna, U.A. Müller and O.V. Pictet), Extremes 4, 2001, 105-127

"Portfolio diversification effects and regular variation in financial data", (with N. Hyung), in Allgemeines Statistisches Archiv, Journal of the German Statisitcal Society 86, 2002, 69-82

"Fiat exchange in finite economies", (with D. Kovenock), Economic Inquiry 40, 2002, 147-157

“Incentives for effective risk management”, (with J. Danielsson and B.N. Jorgensen), Journal of Banking and Finance 26, 2002, 1407-1425

“A global perspective on extreme currency linkages”, (with P. Hartmann and S. Straetmans), in W.C. Hunter, G.G. Kaufman and M. Pomerleano (eds), Asset Price Bubbles: The Implications for Monetary, Regulatory, and International Policies, (MIT Press), 2003, 361-382

“Extreme value theory and statistics for heavy tail data,” (with S. Caserta), in Modern Risk Management A History, (Risk Books), 2003, 169-178

“The forex regime and EMU expansion,” (with P.W. van Foreest), Open Economies Review 14, 2003, 14(3), 285-298

“Nominal and real forex regimes and EMU accession,” (with P.W. van Foreest), in L. Vinhas de Souza and B. Van Aarle (eds), The Euro area and the New EU Member States, Palgrave-McMillan Press, 2003, 79-99

“Regulation and incentives for effective risk management in incomplete markets”, (with J. Danielsson and B.N. Jorgensen), in G. Szego, ed., Risk Measures for the 21st Century, Wiley, Chichester, 2004, 87-108

“Credit value-at-risk constraints, credit rationing and monetary policy,” (with J.F. Slijkerman and D.J.C. Smant), in P. Minford (ed.), Money Matters, Essays honour of Alan Walters, Edgar Elgar, 2004, 243-250

"Asset market linkages in crisis periods", (with P. Hartmann and S. Straetmans), The Review of Economics and Statistics 81, 2004, 313-326

“The simple economics of bank fragility,” Journal of Banking and Finance 29(4), 2005, 803-825

"Comparative Analysis of Litigation Systems," (with M.R.Baye and D. Kovenock), Economic Journal 115, 2005, 583-601 & Technical Appendix at
< http://www.res.org.uk/economic/ta/tahome.asp>, 1-4; Reprinted in D. Congleton, A.L. Hillman and K.A. Konrad, 40 Years of Research on Rent Seeking 2, (Springer), 2008, 421-441

“Portfolio diversification effects of downside risk”, (with N. Hyung), Journal of Financial Econometrics 3(1), 2005, 107-125

“VaR stress tests for highly non-linear portfolios,” (with J.H.J. Einmahl, W.N. Foppen and O.W. Laseroms), The Journal of Risk Finance 6, 2005, 382-387

“Weighted sums of subexponential random variables and asymptotic dependence between returns on reinsurance equities,” (with J. Geluk), Insurance Mathematics & Economics 38(1), 2006, 39-56

“Generational accounting, solidarity and pension losses,” (with C.N. Teulings), De Economist 154(1), 2006, 63-83

“Comparing downside risk measures for heavy tailed distributions,” (with J. Danielsson, B.N. Jorgensen and M. Sarma), Economics Letters 92, 2006, 202-208

“Discussion of ‘Copulas: Tales and facts,’ by T. Mikosch, (with and C. Zhou), Extremes, 9, 2006, 23-25

“Banking system stability: A cross-atlantic perspective,” (with P. Hartmann and S. Straetmans), in M. Carey and R.M. Stulz (eds), The Risks of Financial Institutions, 2006, The University of Chicago Press, Chicago, 133-192

“Portfolio selection with heavy tails”, (with N. Hyung), Journal of Empirical Finance 14, 2007, 383-400

“Optimal portfolio allocation under a probabilistic risk constraint and incentives for financial innovation”, (with J. Danielsson, B.N. Jorgensen, and X. Yang), Annals of Finance 4, 2008, 345-367

“The expected payoff to internet auctions”, (with L. de Haan and C. Zhou), Extremes 12, 2009, 219-238

“Heavy tails and currency crises,” (with P. Hartmannn and S. Straetmans), Journal of Empirical Finance 17, 2010, 241-254

“Global stochastic properties of dynamic models and their linear approximations,” (with A. Babus), Journal of Economic Dynamics and Control 34, 2010, 817-824

“The stability of the Australian banking sector,” (with P. Stork), in G.N. Gregoriou, The Banking Crisis Handbook, 2010, CRC Press, Boca Raton, 397-416

“Indexation, inflation targeting cum output stabilization & inflation fluctuations” (with J.A. Attey), Review of Business and Economics 61, 2011, 394-404

“Contests with rank-order spillovers”, (with M. Baye and D. Kovenock), Economic Theory 51, 2012, 315-350

“The Herodotus paradox,” (with M. Baye and D. Kovenock), Games and Economic Behavior 74, 2012, 399-406

“IMF support and inter-regime exchange rate volatility” (with I. Arnold and R. MacDonald), Open Economies Review 23, S1, 2012, 193-211

“Simulating and calibrating diversification against black swans” (with N. Hyung), Journal of Economic Dynamics and Control 36, 2012, 1162-1175

“Heavy tails of OLS” (with T. Mikosch), Journal of Econometrics 172, 2013, 205-221

“Fat tails, VaR and subadditivity” (with J. Danielsson, B.N. Jorgensen, G. Samarodnitsky and M.Sarma), Journal of Econometrics 172, 2013, 283-291

“Systemic risk & diversification across European Banks and Insurers” (with J.F. Slijkerman and D. Schoenmaker), Journal of Banking & Finance 37, 2013, 773-785

“The number of active bidders in Internet auctions” (with L. de Haan and C. Zhou), Journal of Economic Theory 148, 2013, 1726-1736

“Risk measures for autocorrelated hedge fund returns” (with P.A. Stork and A. Di Cesare), Journal of Financial Econometrics, 13, 2015, 868-895

“The impact of competition on prices with numerous firms” (with X. Gabaix, D. Laibson, D. Li, H. Li, and S. Resnick), Journal of Economic Theory, 165, 2016, 1-24

In Dutch

"Economische gevolgen van een olieboycot tegen Zuid-Afrika", (met M. Dell en J.-M. Viaene), Economisch Statistische Berichten 70, 1985, 1058-1059

"Valutasubstitutie in Canada en de Nederlandse Antillen", (met G. Hommes en H. Lub), Kwantitative Methoden, 1987, 127-137

"Veilingen waarbij iedereen betaalt en toch wint", (met H. Degryse en J. Bouckaert), Tijdschrift voor Economie en Management 37, 1992, 375-393

"De geloofwaardigheid van het EMS", (met C.G. Koedijk en Ph. A. Stork), Economisch Statistische Berichten 78, 1993, 959-962

"Een ongeloofwaardig pact, of vrijmunterij", (met R. Bruggink, P. van Foreest, N. Plaisier en S. van Woelderen), Economisch Statistische Berichten, 82, 1996, 189-191

"De endogene financiele structuur", (met I.J.M. Arnold), Economisch Statistische Berichten 84, 1999, 738-740

"Recombinant DNB", (met I Arnold), Economische Statistische Berichten, 85, 2000, 387

"Ons Maximale Inkomen", Economische Statistische Berichten, 86, 2001, 147

“Een gulden geschiedenis”, (met M.C. van Harten en W.L. Korthals Altes), Economische Statistische Berichten, 86, 2001, 997-999

“Wisselkoersen en Beleggen”, (met I.J.M. Arnold en D.J.C. Smant), Financiële & Monetaire Studies, 2003, 21, nummer 1

“Pensioenbeleid als automatische destabilisator”, (met C.N. Teulings), Economische Statistische Berichten, 88, 2003, 100-103

“Stimulans & Kans”, Oratie, Erasmus Univerisiteit Rotterdam, 26 November, 2004

“Micropremie en macroparadox”, (met C.N. Teulings), Economische Statistische Berichten, 90, 2005, 386-389

“Milton Friedman: wetenschapper op monetair breukvlak,” Economische Statistische Berichten, 91, 2006, 655

“Zwartepieten in de financiële markt,” Jaarboek 2007/2008 Koninklijke Vereniging voor de Staathuishoudkunde, SDU, 2008, 20-23

“Nationalisatie banken onnodig,” Economische Statistische Berichten, 94, 2009, 220-221

“Opties,” in P. Schnabel e.a., De Gammacanon, wat iedereen moet weten van de menswetenschappen, Meulenhof, 2011, 202-205

“Gebrek aan macro visie DNB ondermijnt pensioentoezicht”, (met G. Boender en F. van der Lecq), Jaarboek 2011 Koninklijke Vereniging voor de Staathuishoudkunde, SDU, 2011, 138-140

“Reactie op: Oorzaken van en remedies voor seculaire stagnatie,” Economische Statistische Berichten, 99, 2014, 684-685

“QE geen zichtbaar effect op economisch herstel in Europa”, (met B. van Marle), Economische Statistische Berichten, 100, 2015, 716-719

In Spanish

"Teoria e importancia de la sustitución de divisas, Estudio de los Casos de Canada y las Antillas Holandesas", Información Comercial Española, 1986, 75-91

SUBMITTED AND OTHER PAPERS

Book Review: R.T. Baillie and P. McMahon, The foreign exchange market: theory and econometric evidence, De Economist, 1990, 357-358

Book Review: P. Krugman and M. Miller (eds), Exchange rate targets and currency bands, The Economic Journal, 1992, 1548-1550

Book Review: M.D. Bordo and B. Eichengreen (eds), A retrospective on the Bretton Woods system: lessons for international monetary reform, The Economic Journal, 1994, 1210-1212

Book Review: J. Hirschleifer and J.G. Riley, The analytics of uncertain information, De Economist 142, 1994, 510-511

"Advantages of the heavy tail method", (with J. Danielsson), Investment & Pensions Europe 1, 7, 1997, 16-17

"Big news in small samples", (with P. Schotman and S. Straetmans), Tinbergen Institute discussion paper, TI 97-083/2, 1997

"Stochastic processes, non-normal innovations and the use of scaling ratios", (with P.A. Groenendijk and A. Lucas), VU Research Memorandum 58, 1997

"The value of value at risk: statistical, financial, and regulatory considerations", (with J. Danielsson and B.H. Jorgensen) in FRBNY Economic Policy Review 4 #3, 1998, 107-108

Book Review: K. Cuthbertson, Quantitative financial economics: Stocks, bonds and foreign exchange, De Economist 146, 1998, 362-363

"Beyond the sample", (with J. Danielsson), Tinbergen institute discussion paper, TI 98-016/2, 1998

“A hybrid joint moment ratio test for financial times series,” (with P.A. Groenendijk and A. Lucas), Tinbergen Institute discussion paper, TI 98-104/2, 1998.

Book Review: P. Embrechts, C. Klüppelberg, T. Mikosch, Modelling extremal events for insurance and finance, Kwantitatieve Methoden, 19, 1998, 152-154

Book Review: H. Siebert, Monetary Policy in an Integrated World Economy: Symposium 1995, and P. Mizen and E.J. Pentecost, The macroeconomics of international currencies, The Economic Journal, 1998, 882-885

“Optimal confidence intervals for the tail index and high quantiles,” (with A. Ferreira), Tinbergen Institute Discussion Paper, TI2004-090/2

“Fundamentals and joint currency crises,” (with P. Hartmannn and S. Straetmans), ECB working paper series no. 324, 2004

Book Review: K. Dowd and R.H. Timberlake, Jr., Money and the nation state: The financial revolution, government and the world monetary system, The Economic Journal 114, F546-F547, 2004

“Large swings in currencies driven by fundamentals”, (with P. Cumperayot), TI discussion paper, TI2006-086/2, 2006

“Hedge funds and financial stability”, (with P.A. Stork), Study requested by the European Parliament’s Committee on Economic and Monetary Affairs, IP/A/ECON/IC/2007-23

“Hedge funds and financial stability”, (with P.A. Stork), Study / Briefing note, IP/A/ECON/IC/2007-23, prepared for DG Internal Policies of the Union, 2008

"Separating banks from giro accounts," in J. Schaaf (ed.), Redesigning Financial Stability, Verlag Borsen-Zeitung, 2010, 19-20

"The downside risk of heavy tails induces low diversification," (with N. Hyung), TI discussion paper, TI2010-082/2, 2010

"World equity premium based risk aversion estimates," (with L. Pozzi and J. Zenhorst), CESifo working paper, no. 3152, 2010

"Macroprudential policy: The neglected sectors," (with M. Dirks and F. van der Lecq), in Macroprudentialism in D. Schoenmaker (ed.), A VoxEU.org ebook, 2014, 73-85

"The Netherlands", (with D. Schoenmaker) in D. Schoenmaker and N. Véron, European Banking Supervision: The first eighteen months, Bruegel Blueprint Series 25, 2016, 127-137

CITATIONS (as of November 2015)

1310	SSCI (all)
2031	Google Scholar (5 most frequently cited articles)

TEACHING

Proficiency in teaching undergraduate and graduate courses on international trade, international finance, value-at-risk methods, systemic risk, monetary economics, macroeconomics and introductory econometrics, both in Dutch and in English.

DOCTORAL DISSERTATION COMMITTEES (Chairman or Co-chair)

Zhaoyong Zhang
Eric Meyermans
Hans Dewachter
Philip Stork
Geert Gielens
Stefan Straetmans
Bouwe Dijkstra
Patrick Groenendijk
Jan Groen
Jeab Cumperayot
Silvia Caserta
Pieter van Foreest
Lucio de Souza
Beata Beirut
Ana Babus
Jan Slijkerman

Chen Zhou
Amy Wong
Marcel de Heide
Suzanne Bijkerk
Jorn Zenhorst
Maarten van Oordt
Pengfei Sun
Kyle Moore
Lerby Ergun
Wei Li

CONSULTANCY & ADDITIONAL RESPONSABILITIES

past

Port of Rotterdam
PTT Pensioen
Stichting Shell Pensioenfonds
Rotterdam Chamber of Commerce
European Commission
Nederlands Economisch Instituut
European Central Bank
Risk
De Nederlandsche Bank
Dexia Bank
European Parliament
ICGN Millstein Center Taskforce on Corporate Risk Oversight
Deloitte
Voorzitter Staatscommissie Verzekeraars

current

ING Pensioenfonds
UWV Pensioenfonds
WRR Raadslid