CURRICULUM VITAE

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PERSONAL

Date of birth: April 22, 1967
Place of birth: Amsterdam, The Netherlands
Citizenship: The Netherlands
Visa status: Permanent resident of the USA (green card).

EDUCATION

B.Sc., Econometrics, University of Amsterdam (The Netherlands), 1989.

Ph.D., Economics, Free University Amsterdam (The Netherlands), 1993, under supervision of Herman J. Bierens.

POSITIONS HELD

October 2007 -: Professor of Economics at Ohio State University.
October 2003 - September 2007: Associate Professor at Ohio State University.
December 2000 - August 2003: Associate Professor at Michigan State University.
November 1999 - December 2000: Assistant Professor at Michigan State University.
August 1997 - November 1999: Visiting Assistant Professor at Michigan State University.
June 1993 - July 1997: Instructor at Tilburg University (The Netherlands).

REFEREED PUBLICATIONS

1. ”Son Preference and Gender Inequality”. Jointly with Deepankar Basu. Forthcoming, *Demography*.

2. “Quasi-Maximum Likelihood Estimators For Spatial Dynamic Panel Data With Fixed Effects When Both n and T Are Large”. Jointly with Jihai Yu and Lung-Fei Lee. Forthcoming, *Journal of Econometrics*.

3. “Dynamic time series binary choice”. Jointly with Tiemen Woutersen. Forthcoming, *Econometric Theory*.

4. ‘A Note on Binary Choice Duration Models”. Jointly with Deepankar Basu. Forthcoming, *Economics Letters*.

5. “Exponential Functionals of Integrated Processes”. Jointly with Jungick Lee. *Economics Letters* 100, 2008, p. 181-184 .

6. “Dynamic Multinomial Ordered Choice with an Application to the Estimation of Monetary Policy Rules”. Jointly with Deepankar Basu. *Studies in Nonlinear Dynamics and Econometrics* 4, 2007, article 2.

7. “A robust version of the KPSS test, based on indicators”. Jointly with C. Amsler and P. Schmidt. *Journal of Econometrics* 137, 2007, p. 311-333.

8. Money demand function estimation by nonlinear cointegration”. Jointly with Y. Bae. *Journal of Applied Econometrics* 22, 2007, p. 767-793.

9. “Further results on the asymptotics for nonlinear transformations of integrated time series”. Jointly with Chien-Ho Wang. *Econometric Theory* 21, 2005, p. 413-430.

10. “Closest moment estimation under general conditions”. Jointly with Chirok Han. *Annales dEconomie et de Statistique* 74, 2004, p. 1-15.

11. “Addendum to ‘Asymptotics for nonlinear transformations of integrated time series’ ”. *Econometric Theory* 20, 2004, p. 627-635.

12. “Consistency of the stationary bootstrap under weak moment conditions”. Jointly with S. Gonçalves. *Economics Letters* 81, 2003, p. 273-278.

13. “Logarithmic spurious regressions”. *Economics Letters* 81, 2003, p. 13-21.

14. “Spurious logarithms and the KPSS statistic”. Jointly with P. Schmidt. *Economics Letters* 76, 2002, p. 383-391.

15. “A note on Convergence rates and asymptotic normality for series estimators: uniform convergence rates”. *Journal of Econometrics* 111, 2002, p. 1-9.

16. “Consistency of kernel variance estimators for sums of semiparametric linear processes”. Jointly with James Davidson. *The Econometrics Journal* 5, 2002, p.160-175.

17. “Nonlinear minimization estimators in the presence of cointegrating relations”. *Journal of Econometrics* 110, 2002, p. 241-259.

18. “Properties of L_p-GMM estimators”. Jointly with Chirok Han. *Econometric Theory*, 2002, volume 18, p. 491-504.

19. “Convergence of averages of scaled functions of I(1) linear processes”. *Economics Letters*, 2001, volume 71, p. 27-33.

20. “Nonlinear estimation using estimated cointegrating relations”. *Journal of Econometrics*, 2001, volume 101, p. 109-122.

21. “The functional central limit theorem and weak convergence to stochastic integrals II: fractionally integrated processes”. Jointly with James Davidson. *Econometric Theory*, 2000, volume 16, p. 643-666.

22. “The functional central limit theorem and weak convergence to stochastic integrals I: weakly dependent processes”. Jointly with James Davidson. *Econometric Theory*, 2000, volume 16, p. 621-642.

23. “Consistency of kernel estimators of heteroskedastic and autocorrelated covariance matrices”. Jointly with James Davidson. *Econometrica*, 2000, volume 68, p. 407-424.

24. “A strong consistency proof for heteroscedasticity and autocorrelation consistent covariance matrix estimators”. *Econometric Theory*, 2000, volume 16, p. 262-267.

25. “Weak laws of large numbers for mixingales”. *Annales d’Economie et de Statistiques*, 1998, volume 51, p. 209-225.

26. “Uniform laws of large numbers and stochastic Lipschitz-continuity”. *Journal of Econometrics*, 1998, volume 86, p. 243-268.

27. “Strong laws for near epoch dependent functions of mixing processes: a synthesis of new results”. Jointly with James Davidson. *Econometric Reviews*, 1997, volume 16, p. 251-280.

28. “Central limit theorems for dependent heterogeneous random variables”. *Econometric Theory*, 1997, volume 13, p. 353-367.

29. “The Bierens test under data dependence”. *Journal of Econometrics*, 1996, volume 72, p. 1-32.

30. “A strong law of large numbers for triangular mixingale arrays”. *Statistics and Probability Letters*, 1996, volume 27, p. 1-9.

31. “Laws of large numbers for dependent heterogeneous processes”. *Econometric Theory*, 1995, volume 11, number 2, p. 347-358.

32. “On the limit behavior of a chi-square type test if the number of conditional moments tested approaches infinity”. Jointly with Herman Bierens. *Econometric Theory*, 1994, volume 10, number 1, p. 70-90.

WORK IN PROGRESS AND/OR SUBMITTED

1. “Dynamic censored regression for time series”. Jointly with A. Herrera.

2. “Nonstationary censored regression”. Jointly with Ling Hu.

3. “Nonlinear time series models and weakly dependent innovations”.

4. “Correlation robust threshold unit root tests”. Jointly with Youngsoo Bae and Chien-Ho Wang.

BOOK REVIEW

Book Review of “Dynamic Nonlinear Econometric Models - Asymptotic Theory” by Benedikt M. Pötscher and Ingmar R. Prucha, *Econometric Theory*, 2000, volume 16, p. 127-130.

EDITORIAL BOARD

Associate Editor for *Econometric Theory*, 2002 -
Associate Editor for *Studies in Nonlinear Dynamics and Econometrics*, 2007-.

HONORS

Econometric Theory “Multa Scripsit” Award (1998).
Fellow of the *Journal of Econometrics* (2003).
Econometric Theory “Plura Scripsit” Award (2005).

REFEREEING

I acted as a referee for *Annals of Statistics*, NSF, *Econometric Reviews*, *Econometric Theory*, *Econometrica*, *Empirical Economics*, *Journal of Mathematical Analysis and Applications*, *International Economic Review*, *Journal of Applied Econometrics, Journal of Business and Economics Statistics*, *Journal of Econometrics*, *Journal of Economic Dynamics and Control*, *Journal of Empirical Finance, Journal of Statistical Planning and Inference*, *Review of Economic Studies*, *Scandinavian Journal of Statistics*, *The Econometrics Journal*, *Nuclear Instruments and Methods in Physics Research, Section A.*

SEMINARS

I have presented my research in seminars at Free University, Amsterdam; the University of Amsterdam; Tilburg University; Erasmus University Rotterdam (all in The Netherlands); University of New South Wales (Sydney, Australia); Hong Kong University of Science and Technology (Hong Kong); Yale University; University of Michigan; Texas A & M University; Rice University; University of Maryland; Penn State University; Ohio State University; joint NCSU/UNC/Duke; University of Pittsburgh; Brown University; joint MIT/Harvard; University of Rochester; University of Toronto; University of Montreal; University of Central Florida; Cleveland Federal Reserve; University College London; London School of Economics.

PRESENTATIONS AT CONFERENCES

September 1994: ESEM-conference, Maastricht, The Netherlands;

August 1995: World Congress of the Econometric Society, Tokyo, Japan;
January 1996: Winter Meetings of the Econometric Society, San Francisco;
January 1997: Winter Meetings of the Econometric Society, New Orleans;
October 1997: Midwest Econometrics conference, East Lansing;
January 1998: Winter Meetings of Econometric Society, Chicago;
September 1998: Midwest Econometrics conference, Bloomington, Indiana;
October 1999: Yale Econometrics meeting, New Haven, Connecticut;
January 2000: Winter Meetings of Econometric Society, Boston;
July 2000: Cardiff Conference on Nonlinear Time Series and Long Memory, Cardiff, UK;
August 2000: World Congress of the Econometric Society, Seattle;
September 2000: Canadian Econometric Study Group Meeting, Guelph, Canada;
June 2001: Summer Meeting of the Econometric Society, Washington DC;
August 2001: European Meeting of the Econometric Society, Lausanne, Switzerland;
September 2001: Canadian Econometric Study Group Meeting, Waterloo, Canada;
August 2002: European Meeting of the Econometric Society, Venice, Italy;
October 2002: Canadian Econometric Study Group Meeting, Quebec City, Canada;
October 2003: Midwest Econometrics conference, Columbia, Missouri;
January 2004: Winter Meetings of Econometric Society, San Diego;
August 2005: World Congress of the Econometric Society, London;
October 2005: Midwest Econometrics conference, Carbondale, Illinois;
November 2005: NBER-NSF conference on Time Series, Heidelberg, Germany;
December 2006: Conference on Time Series, Montréal.

TEACHING

Since Fall 2003 at Ohio State University and in the period 1997-2003 at Michigan State University I have taught Intermediate Microeconomics and Undergraduate Econometrics in the undergraduate curriculum, and graduate classes in Master's Econometrics, Cross-section Econometrics, Time Series Econometrics, and a topics course on Time series Econometrics. At Tilburg University between 1994 and 1997, I taught various courses in Statistics and Econometrics, at both the graduate and undergraduate level and both for small and large audiences.