Bram van Os

Personal

Name:	Bram van Os
Place and Date of Birth:	Dordrecht, The Netherlands, 5 April 1996
Visiting Address:	Burgemeester Oudlaan 50, Rotterdam, The Netherlands
Room:	ET-06
email:	vanos@ese.eur.nl
Website:	https://sites.google.com/view/bramvanos/

Research and Teaching Fields

Primary: Financial Econometrics, Time-varying Parameter Models, Risk Management
Secondary: Mathematical Optimization, Climate Econometrics

Education

Sept 2018 - *current*	PhD at Erasmus University Rotterdam Econometric Department, Erasmus School of Economics Graduate School: Tinbergen Institute Supervisors: Prof. Dick van Dijk and Prof. Richard Paap
October 2017	Master: Econometrics and Management Science Erasmus University Rotterdam Specialization: Quantitative Finance Thesis: "Tail Dependence and Its Implications for Asset Allocation" Supervisor: Prof. Chen Zhou Grade: 8.3/10 (Cum Laude)
July 2016	Bachelor: Econometrie en Operationele Research, Erasmus University Rotterdam Major: Business Analytics and Quantitative Marketing Grade: 8.3/10

Research Papers

Van Os, B. (2022). Information-Theoretic Time-Varying Density Modeling. **(Job Market Paper)**. Work in progress.

Lange R.J., B. van Os and D. van Dijk (2022). Robust Observation-Driven Models Using Proximal Parameter Updates. Working paper available.

Van Os, B. and D. van Dijk (2021). Pooling Dynamic Conditional Correlation Models. Working paper available.

Van Os, B. and D. van Dijk (2020). Accelerating Peak Dating in a Dynamic-Factor Markov-Switching Model. Working paper available.

Teaching Experience

Lecturer	Introduction to Analysis (BSc-1) Gave two lectures on real analysis to first-year Econometrics students.
Lecturer	Quantitative Methods for Finance (BSc-3) Gave lectures on the topic of volatility as part of the Finance Major curriculum.
Exercise Lecturer	Econometrics II (BSc-2) Provided exercise lectures for Bachelor 2 students regarding regression analysis.
Supervisor	Bachelor and Master Theses (BSc-3/MSc) Supervised a selection of Bachelor and Master student with the writing of a thesis.
Supervisor	Bachelor and Master Financial Case Studies (BSc-3/MSc) Supervised groups of Bachelor and Master Students working on a financial econometric case.

Conference Presentations

June 2022	Annual Conference of the Society for Financial Econonometrics (SoFiE)
June 2022	International Conference on Computing in Economics and Finance (CEF)
June 2022	Vienna–Copenhagen Conference on Financial Econometrics (VieCo)
March 2022	Annual Symposium of the Society for Nonlinear Dynamics and Econometrics (SNDE)
December 2021	International Conference Computational and Financial Econometrics (CFE)
June 2021	International Association for Applied Econometrics Annual Conference (IAAE)
June 2021	International Conference on Computing in Economics and Finance (CEF)
September 2020	Annual Symposium of the Society for Nonlinear Dynamics and Econometrics (SNDE)
May 2020	Netherlands Econometric Study Group (NESG)
January 2020	Econometric Institute PhD Conference (EIPC)
December 2019	International Conference Computational and Financial Econometrics (CFE)

Certificates, Internships and Summer Schools

June 17-22 2019	SIdE summer school, Bertinoro Attended lectures on topics in econometric time-series analysis.
January 2019	Basic Didactics and Group Dynamics by Research-Training-Consultancy Erasmus
Jan 2018 - July 2018	Intern at De Nederlandsche Bank, Amsterdam Helped improve models related to financial stability.
July 2015	Second-Year Extracurricular Honours Class: Over Grenzen
December 2014	First-Year Cum Laude Award

References

Dick van Dijk
Professor of Financial Econometrics
Erasmus University Rotterdam
Email: djvandijk@ese.eur.nl

Chen Zhou
Professor of Mathematical Statistics and Risk Management
Erasmus University Rotterdam
Email: zhou@ese.eur.nl

Rutger-Jan Lange
Assistent Professor
Erasmus University Rotterdam
Email: lange@ese.eur.nl