Eva Frieda Janssens

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Personal website: https://sites.google.com/view/efjanssens
Google scholar: https://tinyurl.com/scholarefjanssens

Citizenship: Belgium

Research interests: macroeconometrics, (household) heterogeneity, identification, time series

Education

University of Amsterdam (UvA), PhD — Sept 1, 2018 - June 15, 2022 (expected)
Estimation and identification in macroeconomic models with incomplete markets
Advisors: Prof. Dr. Frank Kleibergen, Dr. Christian Stoltenberg

University of Pennsylvania, research visit — Sept 2021 - Dec 2021
Host: Prof. Dr. Frank Schorfheide

Tinbergen Institute, MPhil — Sept 2016 - July 2018
Economics (*Advanced Econometrics track*), *Cum Laude, GPA: 8.9/10*

Erasmus University Rotterdam, BSc — Sept 2013 - July 2016
Econometrics and Operations Research, *Summa Cum Laude, GPA: 9.0/10*
Auxiliary activities: Bachelor Honours Class, Bachelor Honours Research Class

Publications

Janssens, E.F., & Lumsdaine, R.L. (2022). Sectoral Slowdowns in the UK: Evidence from Transmission Probabilities and Economic Linkages. (*Provisionally accepted, Journal of Applied Econometrics*).

Janssens, E.F., & Lumsdaine, R.L., & Vermeulen, S.H. (2021). An Epidemiological Model of Crisis Spread Across Sectors in The United States. *Journal of Money, Credit and Banking*. doi.org/10.1111/jmcb.12862.

Franses, P. H., & Janssens, E.F. (2019). Spurious Principal Components. *Applied Economics Letters, 26*(1), 37-39.

Franses, P. H., & Janssens, E. F. (2018). Inflation in Africa, 1960–2015. *Journal of International Financial Markets, Institutions and Money, 57,* 261-292.

Franses, P. H., & Janssens, E.F. (2018). This Time It Is Different! Or Not? Discounting Past Data When Predicting the Future. *Annals of Financial Economics, 13*(02), 1850005.

Franses, P. H., & Janssens, E.F. (2017). Recovering Historical Inflation Data from Postage Stamps Prices. *Journal of Risk and Financial Management, 10*(4), 21.

Working Papers

Janssens, E.F. (2020). Identification in Heterogeneous Agent Models (dissertation chapter)
Selected presentations: $(EC)^2$ (2019), EWMES (2019), Online Meeting on Identification in DSGE Models, Durham University (2020)

Janssens, E.F. (2022). Heterogeneous Earnings Risk in Incomplete Markets (job market paper)
Selected presentations: CEF (2021), IAAE (2021), ESEM (2021), EWMES (2021), AEA (2022, poster)

Work in Progress

Finite-State Markov-Chain Approximations: A Hidden Markov Approach, with S. McCrary
Selected presentations: CEF (2022, winner CEF student prize), NBER Summer Institute (2022), ESEM (2022)

Contagious Regime Switching, with R.L. Lumsdaine

Conferences (poster session marked with *, online marked with †)

2022: *AEA Annual Meeting**†; *NBER Summer Institute* (upcoming); *European Meeting of the Econometric Society* (ESEM) (upcoming), *Computational and Financial Econometrics* (CFE, invited) †

2021: *Computing in Economics and Finance* (CEF)† ; *International Association for Applied Econometrics* (IAAE)†; *European Meeting of the Econometric Society* (ESEM)†; *European Winter Meeting of the Econometric Society* (EWMES)†.

2020: *Online Meeting on Identification of DSGE Models, Durham University* (invited).

2019: *International Association for Applied Econometrics* (IAAE); *EDEEM Doctoral Summer Workshop in Economics*; *1st International Econometrics Ph.D. Conference at the Econometric Institute*; *30th* $(EC)^2$ *Conference on Identification in Macroeconomics*; *European Winter Meeting of the Econometric Society* (EWMES).

2018: *11th Annual Meeting of the Society for Financial Econometrics* (SoFiE).

2017: *Netherlands Economists Day, hosted by Dutch Central Bank*

Invited Seminar Presentations

2022: Tilburg University, Erasmus University Rotterdam, De Nederlandsche Bank, New York Federal Reserve Bank, Boston Federal Reserve Bank, Federal Reserve Board, Queen Mary University London, Birmingham University, Centraal Plan Bureau, University of Zürich

2021: Oxford University

National Conference Presentations

Netherlands Econometric Study Group Meeting, hosted online (poster, winner of the Best Poster Award both in 2020 and 2019); Tinbergen Institute Jamboree (2019, main program)

Awards, Scholarships and Grants

CEF 2022 Student Contest, 1st prize (Society for Society for Computational Economics): 1500 euro for paper joint with S. McCrary 2022

NWO Research Talent Grant (NWO): funding for four years of PhD research 2018

Professor Bruins Prize (Erasmus University Rotterdam): best research master student (4500 euro) 2018

Tinbergen Institute Graduate Scholarship 2017

Trust Fund Essay Prize (Erasmus School of Economics, Bachelor Honours Class, 1000 euro) 2015

Teaching Experience

University of Amsterdam, Teaching Assistant 2018 - 2022

Econometrics (2nd year BSc Economics) (evaluation 2019/2020: 4.7/5)

Empirical Project (2nd year BSc Econometrics) (evaluation 2020/2021: 4.7/5)

Financial Econometrics (MSc Econometrics)

Supervision of BSc theses in Econometrics

Tinbergen Institute, Teaching Assistant 2017 - 2018

Principles of Programming (1st year MPhil Economics)

Mathematics (1st year MPhil Economics)

Advanced Econometrics II (1st year MPhil Economics)

Erasmus University Rotterdam, Teaching Assistant 2015 - 2016

Macroeconomics (1st year BSc. Economics and Business Economics)

Nonlinear Optimization (2nd year BSc Econometrics and Operations Research)

Simulation (2nd year BSc Econometrics and Operations Research)

Relevant Experience

Research Internship at De Nederlandsche Bank (Dutch Central Bank), Division Financial Markets
Conducted research on (i) liquidity in sovereign bond markets to find the optimal time window to conduct reverse auctions, and (ii) herding behavior among investors. Fall 2015

Research Assistant at Erasmus University Rotterdam 2016 - 2018
Research assistant for Philip Hans Franses, professor of Applied Econometrics and then-Dean of Erasmus School of Economics.

Service and Outreach

Referee activities: *Journal of Econometrics*, *Review of Economic Dynamics*

Organization of several seminars: PhD Economics and Business UvA seminars (initiator and organizer, 2020 - Present), Tinbergen Institute Jamboree (co-organizer, 2019), Tinbergen Institute Amsterdam PhD Lunch Seminars (co-organizer, 2018 - 2019).

Other
Co-founder PhD Community at UvA, Economics and Business (2019-2022), Member of PhD Council at UvA, Economics and Business (2021); PhD member in the research assessment of UvA, Economics and Business (2021); student member in the education evaluation commission of the research master of Tinbergen Institute (2018); student member in the appointment advisory commission for the appointment of a full professor at Erasmus University Rotterdam (2016).

Skills

Programming
Proficient in: MATLAB, Python, LaTeX
Familiar with: R, Ox, Java, AIMMS, EViews, Bloomberg, Stata, Excel

Languages
Dutch (Native), English (Cambridge ESOL level 2 (Council of Europe level C1))
French (DELF B2 Certificate), German (Goethe C1 Certificate)

References

Prof. Dr. Frank R. Kleibergen (f.r.kleibergen@uva.nl): Professor of Econometrics, department of Quantitative Economics, Amsterdam School of Economics, University of Amsterdam.
Dr. Christian A. Stoltenberg (c.a.stoltenberg@uva.nl): Associate Professor, department of Macro and International Economics, Amsterdam School of Economics, University of Amsterdam.
Prof. Dr. Robin L. Lumsdaine (robin.lumsdaine@american.edu): Crown Prince of Bahrain Professor of International Finance, Kogod School of Business, American University and Professor of Applied Econometrics, Erasmus University Rotterdam.