Hanno Reuvers

Contact Information

Erasmus University Rotterdam
Econometric Institute, Room ET-05
Burgemeester Oudlaan 50
Rotterdam, The Netherlands
E-mail: reuvers@ese.eur.nl

Current Occupation

Assistant Professor at Erasmus University Rotterdam

Research Interests

Bootstrap Inference, Climate Econometrics, Nonlinear Cointegration, Time Series Analysis

Education

Maastricht University, Maastricht, The Netherlands
Ph.D., Econometrics, September 2013 - May 2018
"Vector Autoregressions: Lag Order Uncertainty and Least Absolute Deviations"

- Supervisors: prof. dr. Franz Palm & prof. dr. Jean-Pierre Urbain†

Maastricht University, Maastricht, The Netherlands
M.Sc., Econometrics and Operations Research, August 2013

- Master Thesis: *"Estimating Risk-Parameters in Conditional Volatility Models"*
- Supervisors: dr. E. Beutner & dr. S. Smeekes
- GPA: 9.43, cum laude

Eindhoven University of Technology (TU/e), Eindhoven, The Netherlands
M.Sc., Applied Physics, coursework taken, not graduated

- GPA: 8.33

Academic Experience

Erasmus University Rotterdam, Rotterdam, The Netherlands
Assistant Professor, September 2018 - Present

- Courses: Case Studies in Applied Econometrics, Seminar in Financial Econometrics, Statistics

Maastricht University, Maastricht, The Netherlands
Lecturer, September 2016 - August 2018

- Courses: Analysis I, Econometric Methods 1, Econometric Methods 2, Mathematical Statistics, Quantitative Methods 3, Statistics 1, Statistics 2, Time Series and Dynamical Modeling

Research and Teaching Assistant, September 2013 - August 2016

- Courses: Econometric Methods (2014-2015, 2015-2016), Mathematical Statistics (2013-2014, 2014-2015, 2015-2016), Quantitative Methods 3 (2013-2014, 2014-2015, 2015-2016)

Lund University, Lund, Sweden
Visiting Researcher, October 2015 - December 2015

Miscellaneous

Organizer of the Econometrics Internal Seminar (EIS), September 2019 - Present
Candidate Fellow of the Tinbergen Institute, May 2019
University Teaching Qualification (Basis Kwalificatie Onderwijs), June 2016

PUBLICATIONS

M. Friedrich, E. Beutner, H. Reuvers, S. Smeekes, J.-P. Urbain, W. Bader, B. Franco, B. Lejeune, and E. Mahieu (forthcoming), "A Statistical Analysis of Time Trends in Atmospheric Ethane", **Climatic Change**, DOI: 10.1007/s10584-020-02806-2.

Lohmeyer, J., Palm, F., Reuvers, H. and Urbain, J.-P. (2019), "Focused Information Criterion for Locally Misspecified Vector Autoregressive Models", **Econometric Reviews**, DOI: 10.1080/07474938.2017.1409410.

WORKING PAPERS

H. Reuvers and E. Wijler, "Sparse Generalized Yule-Walker Estimation for Spatio-temporal Models", *Work in Progress*

Y. Lin and H. Reuvers (2020), "Cointegrating Polynomial Regressions with Power Law Trends: A New Angle on the Environmental Kuznets Curve", *Working Paper.*

Y. Lin and H. Reuvers (2020), "Efficient Estimation by Fully Modified GLS with an Application to the Environmental Kuznets Curve", *Working Paper.*

H. Reuvers, (2019), "Inference on VAR Models using Least Absolute Deviations", *Permanent Working Paper.*

CONFERENCES

13th International Conference on Computational and Financial Econometrics, London, United Kingdom, December 2019;
Paper presented: *Cointegrating Polynomial Regressions with Power Law Trends: A New Angle on the Environmental Kuznets Curve*

6th RCEA Time Series Econometrics Workshop, Larnaca, Cyprus, June 2019;
Paper presented: *Efficient Estimation by Fully Modified GLS with an Application to the Environmental Kuznets Curve*

13th Meeting of the Netherlands Econometrics Study Group (NESG), Amsterdam, The Netherlands, May 2019;
Co-author Y. Lin presented Joint Work: *Efficient Estimation by Fully Modified GLS with an Application to the Environmental Kuznets Curve*

12th International Conference on Computational and Financial Econometrics, Pisa, Italy, December 2018;
Co-author Y. Lin presented Joint Work: *Efficient Estimation by Fully Modified GLS with an Application to the Environmental Kuznets Curve*

Invited Seminar at the Econometric Institute, Rotterdam, The Netherlands, July 2018;

11th International Conference on Computational and Financial Econometrics, London, United Kingdom, December 2017;
Paper presented: *Residual Bootstrap for VAR Models Estimated by Least Absolute Deviations*

8th European Seminar on Bayesian Econometrics (ESOBE), Maastricht, The Netherlands, October 2017;

Workshop on Human Capital and Regional Development, Maastricht, The Netherlands, June 2017;
Invited discussant of: *Estimating Literacy Levels at a Detailed Regional Level: An Application Using Dutch Data,* by J. Allen, J. van den Brakel, I. Bijlsma and R. van

der Velden

11th Meeting of the Netherlands Econometrics Study Group (NESG), Leuven, Belgium, June 2016;
Poster presented: *Estimating VAR Models by Least Absolute Deviations*

9th International Conference on Computational and Financial Econometrics, London, United Kingdom, December 2015;
Paper presented: *Estimator Averaging for Improving Efficiency*
Co-author M. Friedrich presented Joint Work: *Nonparametric Estimation and Bootstrap Inference on the Recent Trends in Atmospheric Ethane (C2H6) above Europe*

NBER-NSF Time Series Conference, Vienna, Austria, September 2015;

European Meeting of Statisticians (EMS), Amsterdam, The Netherlands, July 2015;
Paper Presented: *A Focused Information Criterion for Locally Misspecified Autoregressive Models*

10th Meeting of the Netherlands Econometric Study Group (NESG), Maastricht, The Netherlands, June 2015;
Poster Presented: *A Focused Information Criterion for Locally Misspecified Autoregressive Models*

23th Symposium of the Society for Nonlinear Dynamics and Econometrics (SNDE), Oslo, Norway, March 2015;
Paper Presented: *A Focused Information Criterion for Locally Misspecified Autoregressive Models*

Workshop on Panel Data, Amsterdam, The Netherlands, January 2015;

9th Meeting of the Netherlands Econometric Study Group (NESG), Tilburg, The Netherlands, June 2014;

Refereeing Econometrics and Statistics, Empirical Economics

Skills Languages: Dutch (native), English (fluent), German (good).
Computer Skills: C++, Gauss, Matlab, Mathematica, R.

Interests Playing piano, classical music, cycling, literature

References

Prof. dr. Franz Palm
Department of Quantitative Economics
Maastricht University
The Netherlands
f.palm@maastrichtuniversity.nl

Assoc. prof. dr. Stephan Smeekes
Department of Quantitative Economics
Maastricht University
The Netherlands
s.smeekes@maastrichtuniversity.nl

Prof. dr. Alain Hecq
Department of Quantitative Economics
Maastricht University
The Netherlands
a.hecq@maastrichtuniversity.nl