Daan Opschoor

Curriculum Vitae

Erasmus University Rotterdam
Econometric Institute
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Placement director: Prof. Eric Bartelsman (e.j.bartelsman@vu.nl)
Placement assistant: Christina Månsson (c.mansson@tinbergen.nl)

Education

2019 - 2024 (expected) **PhD in Econometrics,** Erasmus University Rotterdam
Supervisors: Prof. Dick van Dijk and Prof. Philip Hans Franses

04/2023 - 05/2023 **Research visit,** SKEMA Business School, Paris
Host: Prof. Laurent Ferrara

03/2022 - 05/2022 **Research visit,** University of Pennsylvania, Philadelphia
Host: Prof. Francis X. Diebold

2017 - 2019 **MSc in Econometrics and Management Science** *(cum laude)*
Erasmus University Rotterdam ⋄ Specialization: Quantitative Finance

2014 - 2017 **BSc in Econometrics and Operations Research**
Erasmus University Rotterdam ⋄ Major: Quantitative Finance ⋄ Minor: Exchange semester, University of Calgary

Research interests

Primary: Time series econometrics ⋄ Empirical macroeconomics

Secondary: Financial econometrics ⋄ Climate econometrics

Research

Working papers

Opschoor, D. (2023). Tracking Sectoral Economic Conditions **(Job market paper)**. Available here.

Opschoor, D., and D. van Dijk (2023). Slow Expectation-Maximization Convergence in Low-Noise Dynamic Factor Models. Available here.

Opschoor, D., and M. van der Wel (2022). A Smooth Shadow-Rate Dynamic Nelson-Siegel Model for Yields at the Zero Lower Bound. Available here.
(R&R Journal of Business & Economic Statistics)

Opschoor, D., D. van Dijk, and P.H. Franses (2021). Heterogeneity in Manufacturing Growth Risk. Available here. (R&R Journal of Money, Credit & Banking)

Work in progress

Ferrara, L., D. Opschoor, and D. van Dijk. Time-Varying Predictability in Supervised PCA Methods.

Van Meer, S., D. van Dijk, and D. Opschoor. Forecasting Using a Supervised Collapsed Dynamic Factor Model.

Presentations

2023 American Finance Association (AFA) 2023 Annual Meeting, New Orleans (PhD poster session) ◇ Seminar, HEC Liège ◇ Netherlands Econometrics Study Group (NESG), Rotterdam (poster session) ◇ 12th European Central Bank (ECB) Conference on Forecasting Techniques, Frankfurt (poster session) ◇ 10th International Association for Applied Econometrics (IAAE) Conference, Oslo ◇ 29th International Conference on Computing in Economics and Finance (CEF), Nice

2022 Econometrics lunch seminar, University of Pennsylvania, Philadelphia ◇ 4th International Conference on Quantitative Finance and Financial Econometrics (QFFE), Marseille ◇ 9th International Association for Applied Econometrics (IAAE) Conference, London ◇ 5th Annual Workshop on Financial Econometrics, Örebro ◇ 33rd $(EC)^2$ Conference, Paris (poster session)

2021 27th International Conference on Computing in Economics and Finance (CEF), Tokyo (online) ◇ 8th International Association for Applied Econometrics (IAAE) Conference, Rotterdam (online) ◇ Internal seminar, Erasmus University Rotterdam (online) ◇ 15th International Conference on Computational and Financial Econometrics (CFE), London (online)

2020 Internal seminar, Erasmus University Rotterdam (online)

Teaching

Lecturer Quantitative Methods in Fixed Income (MSc) (2 lectures)

Supervisor Seminar Case Studies in Applied and Financial Econometrics (BSc-3/MSc)

Supervisor Bachelor and Master Theses (BSc-3/MSc)

Teaching assistant Markov Processes (BSc-2) ◇ Academic Skills (BSc-2) ◇ Quantitative Risk Management (MSc) ◇ Statistics (BSc-1)

Professional activities

Refereeing International Journal of Forecasting (2×)

Organizing Co-organizer, Econometric Institute PhD Conference 2023, Rotterdam

Grants, Awards & Internships

2023 Winner of PhD Competition of 12th ECB Conference on Forecasting Techniques

2023 Winner of Best Poster Award at 16th Netherlands Econometrics Study Group Meeting

2022 Travel Grant Award to the 9th IAAE Conference ($150)

2022 Erasmus Trustfund Grant to visit the University of Pennsylvania (€1200)

01/2018 - 07/2018 Research Intern at the Economic and Financial Scenario Department, Ortec Finance

References

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

Prof. Michel van der Wel
Professor of Econometrics of Macro-Finance, Erasmus University Rotterdam
Email: vanderwel@ese.eur.nl

Prof. Laurent Ferrara
Professor of International Economics, SKEMA Business School
Email: laurent.ferrara@skema.edu