

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 **PhD in Econometrics**, Erasmus University Rotterdam
(expected) 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