

Iman van Lelyveld

iman.van.lelyveld@vu.nl | +31.6.52496159

I enjoy bringing people together to analyse complex problems using new open source tooling. New methods and technology have the potential to radically change the way we collect, analyse and act upon data. My experience in policy analysis, academic research and hands on involvement in setting up data science units make me well placed to explore these exciting possibilities

EXPERIENCE

DNB STATISTICS DIVISION PO DATA SCIENCE HUB (DSH)

2015 – | Amsterdam

- Tackling the considerable legal, security, and technical issues to bring some of DNB's confidential data to the cloud
- Having placed our data on a 'High Performance Cluster' we ran a number of successful Proofs of Concepts
- Stimulating Data Science through 'Become a Datapreneur' and Open Source lunches

VU AMSTERDAM PROF. OF BANKING AND FINANCIAL MARKETS

2015 – | Amsterdam

- Research and teaching on *Financial Markets and Institutions* and *Machine Learning for Finance*

BIS INTERNATIONAL DATA HUB (IDH) DEPUTY HEAD

2013 – 2014 | Basel

- The IDH collects detailed and frequent exposure information from the largest banks globally. I was part of the team that set up the IDH from scratch
- As Deputy Head, I managed the research analysts and analysed this unique data set

BANK OF ENGLAND FINANCIAL STABILITY ADVISOR

2008 – 2010 | London

- Formulating a new research plan tackling the urgent questions emanating from the 2008 crisis
- In addition, I managed several PhD researchers and conducted academic research

DNB SUPERVISORY POLICY SENIOR POLICY ADVISOR

1999 – 2015 | Amsterdam

- Contributing to a wide range of financial risk management topics though participating in various Basel Committee workgroups and drafting of regulation
- Chairing several groups on stress testing
- Conducting academic research resulting in numerous books and publications in top-rated academic journals

RADBOD UNIVERSITY ASSOCIATE PROFESSOR (PART-TIME)

2005 – 2008 | Nijmegen

- Research and teaching numerous courses on monetary policy, banking and financial regulation

DEUTSCHE BANK TRAINEE

1993 – 1994 | Amsterdam

- Structured finance and forex trading

EDUCATION

RADBOD UNIVERSITY

PhD 'Inflation, Institutions, and Preferences', 1995-1999, Supervisor Professor dr Eelke de Jong

UNIVERSITY OF AMSTERDAM

Master Macro-economics, 1987-1993

STED. GYMNASIUM UTRECHT

1979-1986

RESEARCH INTERESTS

Financial networks, banking and stress testing

SKILLS

PROGRAMMING

Stata, Python, Gephi

TECHNOLOGY

Git

WEBSITES

[DNB](#), [VU](#), [LinkedIn](#), [Google Scholar](#), [REPEC](#)

MISCELLANEOUS

- Currently on sabbatical and a [Visiting Fellow](#) at Institute for Advanced Study (IAS)
- Research fellow [Tinbergen Institute](#)
- Chaired the BCBS RTF Liquidity Stress Testing workgroup (2006-2008), WGL Research Group on Liquidity (2009) and the RTF Liquidity Stress Testing workgroup (2012-2013)
- Advisory board NetGen, The Journal of Network Theory in Finance, and the Latin American Journal of Central Banking
- Norges Bank: member of Stress Test Framework assessment team 2010
- Referee for Applied Economics, Banca d'España Discussion paper series, Bank of England Working paper series, Cambridge Journal of Regions, Czech National Bank Working paper series, Economics of Transition, Economy and Society, Emerging Markets Review, Entropy, ESRB Occasional Papers, European Economic Review, International Finance, International Journal of Central Banking, International Review of Economics and Finance, Journal of Banking and Finance, Journal of Business Research, Journal of Economic Behaviour and Organization, Journal of Economic Dynamics & Control, Journal of Financial Services Research, Journal of International Money and Finance, Journal of Money, Credit and Banking, Nature Human Behaviour, Review of Finance, Quantitative Finance.

ACADEMIC EXPERIENCE

- Financial Markets and Institutions, Global Banking, European Monetary Economics, Comparative Analysis of Financial Systems, International Financial Management, Financial Instruments, Financial Institutions, Panel Data, and Advanced Financial Economics.
- Lectures on various topics in supervision (RU, VU, USE, Nijenrode, UvT, UvA), Stata tutorials (DNB, USE, RU, BoE)
- Supervision of about 40 master-theses (RU, UvA, UvT)
- Thesis advisor: Ghulame Rubbaniy, 2013, "Investment behaviour of institutional investors"
- Currently advising 3 full-time and 2 part-time PhDs

RESEARCH

- [1] K. Anand, I. van Lelyveld, b. Banai, T. Christiano Silva, S. Friedrich, R. Garratt, G. Halaj, I. Hansen, B. Howell, H. Lee, S. Martínez Jaramillo, J. L. Molina-Borboa, S. Nobili, S. Rajan, S. Rubens Stancato de Souza, D. Salakhova, and L. Silvestri. The Missing Links: A Global Study on Uncovering Financial Network Structure from Partial Data. *Journal of Financial Stability*, 35(April):107–119, 2018.
- [2] F. Blasques, F. Bräuning, and I. van Lelyveld. A Dynamic Stochastic Network Model of the Unsecured Interbank Lending Market. *Journal of Economic Dynamics & Control*, 90:310–342, 2018.
- [3] T. Squartini, A. Almog, G. Caldarelli, I. van Lelyveld, D. Garlaschelli, and G. Cimini. Enhanced capital-asset pricing model for bipartite financial networks reconstruction. *Physical Review E*, 96(3):32315–32327, 2017.
- [4] R. Heijmans, R. Heuver, C. Levallois, and I. van Lelyveld. Dynamic visualization of large financial networks. *Journal of Network Theory in Finance*, 2(2):57–79, 2016.
- [5] C. Bonner, P. Hilbers, and I. van Lelyveld. *Liquidity Risk Management and Supervision: A Guide to Better Practice*. Risk Publishing, London, 2015.
- [6] C. Bonner, I. van Lelyveld, and R. Zymek. Banks' Liquidity Buffers and the Role of Liquidity Regulation. *Journal of Financial Services Research*, 48(3):215–234, 2015.
- [7] Y. Fang and I. van Lelyveld. Geographic Diversification in Banking. *Journal of Financial Stability*, 15:172–181, 2014.
- [8] R. de Haas and I. van Lelyveld. Multinational Banks and the Global Financial Crisis. Weathering the Perfect Storm? *Journal of Money, Credit and Banking*, 46(s1):333–364, 2014.
- [9] D. in 't Veld and I. van Lelyveld. Finding the Core: Network Structure in Interbank Markets. *Journal of Banking & Finance*, 49:27–40, 2014.
- [10] T. Squartini, I. van Lelyveld, and D. Garlaschelli. Early-Warning Signals of Topological Collapse in Interbank Networks. *Nature Scientific Reports*, 3:3357, 2013.
- [11] M. Pröpper, I. van Lelyveld, and R. Heijmans. Network Dynamics of TOP Payments. *Journal of Financial Market Infrastructures*, 2(3):3–30, 2013.

- [12] G. Rubbaniy, I. van Lelyveld, and W. Verschoor. Home Bias and Dutch Pension Funds' Investment Behavior. *The European Journal of Finance*, (May):1–16, 2013.
- [13] M. Pröpper, I. van Lelyveld, and R. Heijmans. Network Dynamics of TOP Payments. In M. Hellqvist and T. Laine, editors, *Diagnostics for the Financial Markets – Computational Studies of Payments Systems*. 2012.
- [14] I. van Lelyveld, F. Liedorp, and M. Kampman. An Empirical Assessment of Reinsurance Risk. *Journal of Financial Stability*, 7(4):191–203, 2011.
- [15] R. de Haas and I. van Lelyveld. Internal Capital Markets and Lending by Multinational Bank Subsidiaries. *Journal of Financial Intermediation*, 19(1):1–25, 2010.
- [16] I. van Lelyveld, F. Liedorp, and M. Pröpper. Stress Testing Linkages between Banks in the Netherlands. In *Stress testing the banking system: methodologies and applications*, chapter 11, pages 184–201. Cambridge University Press, 2009.
- [17] I. van Lelyveld, F. Liedorp, and M. Pröpper. Stress Testing Linkages between Banks in the Netherlands. In M. Quagliariello, editor, *Stress Testing the Banking System: Methodologies and Applications*, chapter 11, pages 184–201. Cambridge University Press, 2009.
- [18] I. van Lelyveld and K. Knot. Do Financial Conglomerates Create or Destroy Value? Evidence for the EU. *Journal of Banking & Finance*, 33(12):2312–2321, dec 2009.
- [19] I. van Lelyveld, editor. *Economic Capital Modelling: Concepts, Measurement and Implementation*. Risk Books, 2006.
- [20] I. van Lelyveld and F. Liedorp. Interbank Contagion in the Dutch Banking Sector: A Sensitivity Analysis. *International Journal of Central Banking*, 31:99–133, 2006.
- [21] R. de Haas and I. van Lelyveld. Foreign Banks and Credit Stability in Central and Eastern Europe. A Panel Data Analysis. *Journal of Banking & Finance*, 30(7):1927–1952, 2006.
- [22] H. Prast and I. van Lelyveld. New Architectures in the Regulation and Supervision of Financial Markets: The Netherlands. In D. Masciandaro, editor, *Central Banks and Single Financial Authorities*, pages 308–351. Edward Elgar Publishing, Cheltenham, 2005.
- [23] R. de Haas and I. van Lelyveld. Foreign Bank Penetration and Private Sector Credit in Central and Eastern Europe. *Journal of Emerging Markets Finance*, 3(2):125–51, 2004.
- [24] I. van Lelyveld and A. Schilder. Risk in Financial Conglomerates: Management and Supervision. *Brookings-Wharton Papers on Financial Services*, 6, 2003.
- [25] I. van Lelyveld and M. Donker. Technology and the (Re)Location of Financial Activity: a European Perspective. In M. Balling, F. Lierman, and A. Mullineaux., editors, *Technology and Finance: Challenges for Financial Markets, Business Strategies and Policy Makers*, number 42. Routledge, London, 2003.
- [26] I. van Lelyveld. *Inflation, Institutions, and Preferences*. Nijmegen, 2000.
- [27] I. van Lelyveld. Inflation or Unemployment? Who Cares? *European Journal of Political Economy*, 15(3):463–484, 1999.