Terri van der Zwan

Erasmus University Rotterdam
Erasmus School of Economics, Econometric Institute; Tinbergen Institute

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Research interests: financial econometrics, time series econometrics, asset pricing, empirical macroeconomics, and machine learning methods.

Education

Erasmus University Rotterdam Sept 2019 – Present
PhD candidate in Financial Econometrics Rotterdam, The Netherlands

Academic advisors: Prof. Dr. Michel van der Wel and Dr. Erik Kole
Ancillary: fulfilled Tinbergen Research requirements of 46 ECTS of PhD level coursework (Advanced Econometrics track), scored in 90th percentile on the GRE quantitative section

University of California San Diego Sept 2022 – Dec 2022
Research visit San Diego, CA, United States

Host: Prof. Dr. Allan Timmermann

Erasmus University Rotterdam 2016 – 2018
MSc. Econometrics and Management Science Rotterdam, The Netherlands

Cum laude distinction, Majoring in Quantitative Finance, GPA: 8.4/10

Fudan University 2018 – 2019
Language student Shanghai, People's Republic of China

One year advanced Mandarin Chinese language and culture program
Studying Mandarin Chinese as a Sino-Dutch General Advanced scholarship student

Erasmus University Rotterdam 2016 – 2018
BSc. Econometrics and Operations Research Rotterdam, The Netherlands

Majoring in Quantitative Finance, GPA: 7.7/10
Ancillary: One semester exchange program to Shanghai University of Finance and Economics

Teaching

2022–present: Seminar Financial Econometrics in MSc. Econometrics and Management Science
2021–present: Introductory Seminar Case Studies Econometrics and Operations Research in BSc. Econometrics and Operations Research
2021–present: Master Thesis supervision in MSc. Econometrics and Management Science
2020–present: Master Thesis co-reading in MSc. Econometrics and Management Science
2019–present: Seminar Financial Econometrics in BSc. Econometrics and Operations Research

2019–present: Bachelor Thesis supervision in BSc. Econometrics and Operations Research
2019–2021: Asset Pricing (QF) in MSc. Econometrics and Management Science
2019–2020: Academic Skills in BSc. Econometrics and Operations Research
2016–2017: Teaching assistant Mathematics 2 in BSc. Economics and Business Economics
2016–2017: Teaching assistant Statistics in BSc. Econometrics and Operations Research
2016–2017: Teaching assistant Operations Management in BSc. International Business Administration

Professional experience

ABN AMRO January 2018 – June 2018
Quantitative Research Intern Amsterdam, The Netherlands

Modeling credit proxy curves according to the Basel III agreements for Credit Value Adjustment.

Ortec Finance April 2017 – June 2018
Graduate Intern Rotterdam, The Netherlands

Writing Master's thesis and article based on thesis, joint with Erik Hennink and Dr. Patrick Tuijp.

Extracurricular activities

Member of the ESE School Council September 2021 – Present

Elected staff member of the Erasmus School of Economics School Council.

13th Board Chinese Student Association EUR July 2016 – August 2017
Board Member, Internal Relations Manager and Head of Cultural Events

Over 1,500 members, 6 committees, 35 active members.
Responsible for managing active members, organizing cultural events, a city trip for 35 people and office related issues.

Scholarships, Grants & Achievements

ECB Conference on Forecasting Techniques Winner PhD Paper Competition 2023

AFA PhD Student Travel Grant 2022

Fulbright Doctoral Award: funding for research visit 2022
Selected by NWO and Fulbright Commission. Monetary value of 5,000 US dollar and health care.

SoFiE Early-Career Scholars Prize, runner-up (Society of Financial Econometrics) 2022
For paper joint with M. van der Wel and E. Kole.

SoFiE Travel Scholarship Award 2022

IAAE Student Travel Grant 2022

STOER Trust Fund: Funding for summer school and research visit 2021,2022

Econometric Game, finalist and team captain (University of Amsterdam, VSAE) 2021

Sino-Dutch Scholarship: funding for language studies 2018

Selected by NUFFIC. One of the 25 scholarships for excellent students to study at an academic institution in China, provided by the Chinese and Dutch government. Monetary value of 25,000 Euro.

Skills

Computer skills	Proficient: Python, Matlab, LaTeX, Adobe Illustrator Familiar: R, Bloomberg, Eikon/Datastream, Excel, Adobe Photoshop
Languages	Dutch (native), English (fluent), Chinese Mandarin (advanced), German (intermediate).
Interests	Finance, econometrics, drawing and painting, fitness, cooking, reading, Chinese language and cinema.

Research

Work in progress

Van der Zwan, T. (2023). Multiple Shock Impulse Response Functions. (Job market paper).

Working papers

Van der Zwan, T., Kole, E., and Van der Wel, M. (2022). Heterogeneous Macro and Financial Effects of ECB Asset Purchase Programs. *Tinbergen Institute Discussion Paper 2021-109/III.*

Van der Zwan, T., Hennink, E., and Tuijp, P. (2021). Equity Risk Factors for the Long and Short Run: Pricing and Performance at Different Frequencies. *Tinbergen Institute Discussion Paper 2021-062/III.*

Presentations

International conferences and seminars. On the main program, unless stated otherwise. * indicates presented by co-author.

2023

12th European Central Bank Conference on Forecasting Techniques, Frankfurt; *American Finance Association PhD Poster session* (AFA), New Orleans, Louisiana, US.

2022

Invited talks: Macro Seminar of University of Houston, November 14, 2022.

Midwest Econometrics Group 2022 Conference, Lansing, Michigan, US; *Brown Bag Rady School of Management*, San Diego, California, US; *Annual Congress of the European Economic Association* (EEA-ESEM)*, Milan, Italy; *Annual Meeting of the Society for Financial Econometrics* (SoFiE), Young Scholar Post-Conference, Cambridge, UK; *8th Annual Conference of the International Association of Applied Econometrics* (IAAE), London, UK; *4th International Conference Quantitative Finance and Financial Econometrics* (QFFE), Marseilles, France; *Annual Society of Non-linear Dynamics Symposium* (SNDE), hosted online; *Econometric Institute PhD conference*, Rotterdam. Accepted to deliver speech: *28th International Conference of the Society for Computational Economics* (CEF), Dallas, Texas, US.

2021

8th Annual Conference of the International Association for Applied Econometrics (IAAE), hosted online; *European Meeting of the Econometric Society* (EEA-ESEM), ESEM part, hosted online; *ESE Female Network Event*, hosted online; *Econometric Institute seminar*, hosted online.

2018-2020

Econometric Institute seminar, hosted online; *11th Financial Risks International Forum of the Louis Bachelier Institute*, Paris; *2nd International Conference on Econometrics and Statistics* (EcoSta)*, Hong Kong; *Netspar International Pension workshop**, Leiden; *Finance seminar University of Amsterdam*, Amsterdam; *Brown bag seminar ERIM*, Rotterdam.