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Kees Jan van Garderen

Curriculum Vitae

Department of Economics and Econometrics,
Faculty of Economics and Business, University of Amsterdam,
Roetersstraat 11, 1018 WB
Amsterdam, The Netherlands.
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EDUCATION

Ph.D.	University of Cambridge, Trinity College, May 1996. Dissertation: "Inference in Curved Exponential Models".
MSc. Econometrics	University of Amsterdam, May 1988. Thesis: "Fractional Matrix Calculus".
BSc. Econometrics	University of Amsterdam, September 1985.

APPOINTMENTS

Current appointment,

Associate Professor of Econometrics, Department of Quantitative Economics, University of Amsterdam, July 2001 –

Previous appointments

Reader in Economics, Department of Economics, University of Bristol. 7/2001-6/2003
Lecturer in Economics, Department of Economics, University of Bristol. 10/97-7/2001

Maître de Conférence and Research Fellow (Human Capital and Mobility Fellowship of the European Union) at **CORE** (Centre for Operations Research and Econometrics) Université Catholique de Louvain, Belgium, 10/95 - 9/97

Research Fellow (Human Capital and Mobility Fellowship of the European Union), Department of Economics, University of Southampton, 10/94 - 9/95

Lecturer (part time- temporary-) Faculty of Economics, University of Cambridge 1/94 - 5/94

Research Assistant, Department of Applied Economics, University of Cambridge, 2/92-9/94

Department of Econometrics, Monash University, Melbourne, Australia. (1988 - 1992)

7/90 - 12/90	Lecturer
7/91 - 2/92	Assistant Lecturer
2/89 - 6/91 & 6/88 - 9/88	Senior Tutor

Visiting Research Fellow

10-11/2012	Carnegie Mellon University, Pittsburgh
10/2007	Waseda University, Tokyo
10/2007	University of Kyoto
6/2004	University of Sydney
7/2004	University of Melbourne
10/1998	CORE, Université Catholique de Louvain, Belgium

PRIZES AND AWARDS

2011 EDE-EM (EU-Erasmus Mundus award to consortium with 7 universities for 5-9 PhD positions in each of the 5 years)
2003 Research Fellowship, KNAW (Royal Netherlands Academy for Arts and Sciences)
2001 (original award 2001, extension awarded in December 2003)

2001 ESRC grant (competitive award for research proposal with C.Schluter)

1994 Human Capital and Mobility Fellowship (competitive award for research proposal submitted to the Commission of the European Union).

1992 Trinity College External Research Studentship.
1992 ESRC Studentship Competition Award.
1992 Everhard Verheyden Dutch Prize.
1991 Australian Postgraduate Research Award.

INVITED ADDRESS

"Multimodality Adjusted p* Formula and Confidence Regions",
3/15 University of Liverpool Annual Econometrics Workshop, UK.

"Aggregation of Nonlinear Dynamic Models",

6/08 Conference in honor of M.Hashem Pesaran, Time-Series and Panel Modelling, Goethe-University, Frankfurt, Germany.

PUBLICATIONS

"Multimodality p**-Formula and Confidence Regions" (K.J. van Garderen and F. Sowell)

Econometric Theory, 22 (2017), 932–946.

"Bias correcting adjustment coefficients in a cointegrated VAR with known cointegrating vectors"

Econometrics Letters, 122 (2014), 224-228 (K.J. van Garderen and H.P. Boswijk)

"Edgeworth expansions and normalizing transforms for inequality measures" (C.Schluter and K.J.van Garderen).

Journal of Econometrics, 150 (2009), 16-29

"Higher Order Asymptotic Theory for Semiparameteric Estimation of Spectral Parameters of Stationary Processes" (M. Taniguchi, K.J. van Garderen, and M.L.Puri)

Econometric Theory, 19 (2003), 984-1007.

"Exact Interpretation of Dummy Variables in Semilogarithmic Equations" (K.J. van Garderen and C. Shah)
Econometrics Journal, 5 (2002) 149-159.

"Optimal Prediction in Loglinear Models"
Journal of Econometrics, 104 (2001) 119-140.

"Cross-Sectional Aggregation of Non-linear Models" (K.J.van Garderen, M.H. Pesaran, and K.C. Lee).

Journal of Econometrics, 95 (2000), 285-331.

"An Alternative Comparison of Classical Tests: Assessing the Effects of Curvature" Chapter 8 (p230-280) in

*"**The Application of Differential Geometry to Econometrics"*** (2000)

Cambridge University Press, edited by M. Salmon and P. Marriot.

"Exact Geometry of First Order Autoregressive Models"

***Journal of Time Series Analysi*s**, 20 (1999), 1-21.

"Curved Exponential Models in Econometrics"

Econometric Theory, 13 (1997), 771-790.

"Inference in Curved Exponential Models" Ph.D. dissertation, University of Cambridge (1996)

Working Papers

"Bias Correcting Adjustment Coefficients in a Cointegrated VAR With Known Cointegrating Vectors" UvA-Econometrics Working Paper 2013/05 (with H.P. Boswijk)

"Conditional Bimodality in a Structural Equations Model". UvA-Econometrics Working Paper 2009/12. (with C.Ariza).

"Edgeworth Expansions and Normalizing Transforms for Inequality Measures". UvA-Econometrics Working Paper 2006/06. (with C. Schluter).

"Forecasting Growth and Levels in Loglinear Unit Root Models" UvA-Econometrics Working Paper 2005/04, University of Amsterdam. (submitted for publication)

"Improving Finite Sample Confidence Intervals for Inequality and Poverty Measures" (with C.Schluter) UvA-Econometrics Working Paper 2003/02.

"Higher Order Asymptotic Theory for Semiparameteric Estimation of Spectral Parameters of Stationary Processes" (with M. Taniguchi and M.L.Puri) Department of Economics, University of Bristol, Discussion paper 01514. Updated version UvA-Econometrics Working Paper 2002/11.

"The Interpretation of Dummy Variables in Semilogarithmic Equations in the Presence of Estimation Uncertainty" (K.J.van Garderen and C. Shah) Department of Economics, University of Bristol, Discussion paper 01511.

"Cross-Sectional Aggregation of Non-linear Models" (with M.H. Pesaran and K.C. Lee). DAE working paper 9807, University of Cambridge

"Exact Geometry of Explosive Autoregressive Models" CORE Discussion Paper 9768.

"Exact Geometry of First Order Autoregressive Models" CORE Discussion Paper 9648.

"Curved Exponential Models in Econometrics" Department of Economics, University of Southampton, Discussion Paper 9508.

"Variance Inflation in Curved Exponential Models" Department of Economics, University of Southampton, Discussion Paper 9521. In preparation for submission.

"Testing Hypothesis in Curved Exponential Models" Department of Economics, University of

Southampton, Discussion Paper 9522.

"Optimal Prediction in Loglinear Models" Department of Economics, University of Southampton, Discussion Paper 9523.

"Fractional Matrix Calculus" Department of Econometrics, Monash University, Working Paper 12/91.

Publication on teaching

M.L. King, C. Shah and K.J. van Garderen, (1991) "Tutoring in Economic Statistics: The Monash Experience", ***Proceedings of the Third International Conference on Teaching Statistics***, Otago University Press, Dunedin, New Zealand.

ADMINISTRATION

Amsterdam

- UvA Coordinator European Doctoraat Erasmus Mundus (EDEEM since 2010)
- Programme Director MSc in Econometrics (2006-2015)
- Programme Director BSc in Econometrics and Operational Research (2006-2015)
- UvA Coordinator Quantitative Economics Doctorate (QED, 2006-2013)
- OC-AEO(teaching programme committee Quantitative Economics, UvA 2001-2006)
- Organizer UvA Econometrics Workshops (2001-2009)
- Organizer Tinbergen Institute Econometric Seminar Series (2001-2009 with C.Bos of the VU)
- Organizer Netherlands Econometrics Study Group (since 2005, with M.Ooms, VU, and local organizers, Annual conference sponsored by Tinbergen Institute et al)
- Member of FEB e-learning task force (lead by P. van Baalen)

Bristol

- Socrates (EU student exchange programme) Coordinator Department of Economics
- Staff Recruitment Panel
- University Preview Day Group
- Faculty International Committee
- MSc Admissions (Chair)
- Departmental Overseas Committee (Chair)
- Departmental Quantitative Methods Curriculum Development Committee.

TEACHING

Econometrie 1 & 2	(second and third year Amsterdam)
Empirisch Project	(second year Amsterdam)
Advanced Econometrics 1 & 2	(MSc Amsterdam)
Advanced Econometrics II	(MPhil,TI,Amsterdam)
Time Series Modelling	(MSc, Bristol)
Advanced Micro Econometric Modelling	(MSc, Bristol)
Advanced Econometric Theory	(third year, Bristol)
Applied Econometrics	(third year, Bristol)
Quantitative Methods	(first year, Bristol)
Introductory Micro and Macro	(first year, Bristol)
Econometrics	(second year classes only, Cambridge)
Applied Econometrics	(second year, Monash University)
Economic Statistics	(first year, Monash University)
Topics in Econometrics	(honours, classes only, Monash)

M.Sc. dissertation supervision, Amsterdam:

Optimization of the Delta Hedging Procedure	12/16	Casper Mantje
Churn Behaviour of Lottery Participants	11/16	Marina Kouw
An Empirical Investigation of the Relation Between Fiscal Policy Decisions and Economic Growth Using a GVAR Model	8/16	Marie-Anne Beens
Bayesian Copula Aggregation in Claim Reserving	10/16	Ruben Peeperkorn
Modelling Transport Mode Choice Behaviour of Dutch Shoppers while Incorporating Preference Heterogeneity	6/16	Lopamudra Rath
Behaviour of the Empirical Saddlepoint Likelihood Estimator	5/16	Edley Leijendecker
The Short Term Behavior of the EUR/USD Exchange Rate After the Release of a U.S. Macroeconomic Data Surprise	6/15	Yannick Pieters
Market Segmentation in Practice	2/16	Mechteld Kripensteijn
The UK Housing Market: A Unit Root Analysis.	8/15	Callum Hodge
Nonparametric Estimation for Cancer Survival Rates	7/14	Manuela Puenta
Constructing an Early Warning System for High Loan Losses in the Residential Mortgage Market	8/13	Stijn Kooij
Quantifying the Effects of a Welfare Policy Reform in The Netherlands using a Dynamic, Nonlinear Panel Data Model	3/11	Reinier Joustra
An Analysis of the Handysize Bulk Carrier Market	8/10	Onur Nazlicicek
Forecasting with Mixed Frequency Data Using a Single Equation Model	10/10	Lennart Dek
Empirical Evaluation of the New [Dutch] Work and Social Security Act,	8/08	Derya Güler
Generalized Non Linear Models Practical or Not	9/07	Roberto Lemmert
Quantifying Operational Risk, a Multivariate Case of the Loss Distribution Approach	7/06	Erik van Spanje
Likelihood Based Confidence Intervals for Inequality Measures	2/06	Wijnand Houben

M.Sc. dissertation supervision, Bristol:

Duration Analysis of Trades on the London Stock Exchange	Elena Ketteni
Engel Curves: A Nonparametric Analysis	Philip Knight
The Impact of Training on an Individual's Work History	Philip Thomas
Forecasting in an Economy Subject to Structural Breaks	Olivier Vergote
Duration Analysis of Trades on the LSE with Aggregation and Unobserved Heterogeneity	T.Grammenoudis

Ph.D. dissertation supervision, Amsterdam	*defended*	
Empirical Likelihood and Related Methods In Econometrics	05/12	Zhengyuan Gao
Conditional Inference in Econometrics		Cesar Ariza

Staff Development Courses on Teaching Attended

12-14 Leergang Onderwijskundig Leiderschap
10/03 Presentation Training, Moile Moile training en regie
6/98 Staff development course on Lecturing, University of Bristol.
3/89 Staff development course on Lecturing, Monash University.

RELEVANT PROFESSIONAL ACTIVITIES

Member of the Program Committee

2004 European Meeting of the Econometric Society (Econometrics) held in Madrid
2003 European Meeting of the Econometric Society (Econometrics) held in Stockholm
1999 European Meeting of the Econometric Society (Econometrics) held in Santiago de Compostella.

Committee Member(coordinating) Netherlands Econometric Study Group (2004-)

Conference Organizer:

Annual ESRC Study Group Conference, Bristol '00-01 *(local organizer with R.J.Smith)*

Netherlands Econometric Study Group conference Amsterdam *’05 & ‘09*
(program chair and local organizer)

Refereeing

Advances and Applications in Statistical Sciences,
Canadian Journal of Economics,
Econometric Theory,
Econometric Reviews
Journal of Econometrics,
Journal of Applied Econometrics,
Journal of Economic Dynamics and Control
Journal of Multivariate Analysis,
The Econometrics Journal,
Oxford Bulletin of Economics and Statistics,
Review of Economic Studies,
Statistics,
ESEM ’04, '03,’99,   CORE WP series.

For Grant awarding institutions

NWO (The Netherlands Organisation for Scientific Research, Humanities)
UGC Hongkong (Science Foundation)

PhD examinations

2016	Andrew Pua	(EDEEM, universities of Amsterdam & Unversité Catholique de Louvain)
2014	Marcin Wolski	(EDEEM, universities of Amsterdam & Bielefeld)
2012	Paulius Stakenas	(TI, University of Amsterdam)
2009	Jerzy Niemczyk	(TI, University of Amsterdam)
2006	Valentyn Panchenko	(TI, University of Amsterdam)
2006	Xiao Qin	(Nanyang Technical University, Singapore)
2005	Antoine P.C. van der Ploeg	(TI, University of Amsterdam)
2002	Esmeralda A.Ramalho	(University of Bristol)
2002	Joaquim J.S. Ramalho	(University of Bristol)