Curriculum Vitae

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Family name	: Veestraeten
First name	: Dirk
Address (office)	: Universiteit van Amsterdam (UvA) Faculty of Economics and Business (FEB) Amsterdam School of Economics (ASE) Postbus 15867 NL-1001 NJ Amsterdam Tel. : (31)20.525.41.94 E-mail : d.j.m.veestraeten@uva.nl

Work experience:

Universiteit van Amsterdam (UvA)
Faculty of Economics and Business (FEB)
Amsterdam School of Economics
Assistant professor
01.09.2001 -

Katholieke Universiteit Leuven (K.U.Leuven)
Center for Economic Studies (CES)
PhD-student
01.10.1996 - 31.08.2001

Johann Wolfgang Goethe-Universität
Professur für Volkswirtschaftslehre, insbes. Geld und Währung (Institute for Monetary Economics)
Researcher
01.10.1990 - 30.09.1995

Current lectures:

Money and Banking (BSc course)
International Trade and Investment (BSc course)
Economics of Money and Banking (BSc course, PPLE)
International Economic Cooperation (MSc course)
International Trade Theory and Policy (MSc course)
Research Seminar Track International Finance and Trade (MSc course)

Educational training:

Senior Kwalificatie Onderwijs (SKO), Faculty of Economics and Business, University of Amsterdam, 2017

Basis Kwalificatie Onderwijs (BKO), Faculty of Economics and Business, University of Amsterdam, 2013

Management activities:

2013 - : Coordinator Track International Finance and Trade in the MSc Economics at the Amsterdam School of Economics

2005 - : Coordinator Minor-programmes at the Amsterdam School of Economics

2011 - 2021: Head of Studies for Economics at PPLE at the University of Amsterdam

Guest lecture series:

August 2009: Course on International Economic Developments and Policy, Anton de Kom Universiteit van Suriname, Paramaribo, Suriname

Other professional activities:

2008-2010: Lectures on the position and role the Word Bank and the International Monetary Fund with emphasis on the food price increases of 2004-2008 for staff of the Dutch Ministry for Agriculture, Nature and Food Quality at Clingendael Institute (The Hague)

April 2005 – May 2005: Lecture series on “Government-Business Relations in East and Southeast Asia” at the Amsterdam School of International Relations

April 2004 – May 2004: Lecture series on “Government-Business Relations in East and Southeast Asia” at the Amsterdam School of International Relations

Editorial activities:

2002-2006: Co-Editor of the *Tijdschrift voor Politieke Ekonomie*

Awards:

2017: 3rd place “Prof. dr. H.J. van der Schroeff” prijs voor bijzondere onderwijsprestaties (Best Teacher’s award)

2012: 3rd place “Prof. dr. H.J. van der Schroeff” prijs voor bijzondere onderwijsprestaties (Best Teacher’s award)

2011: Excellent Teacher Award (Faculty of Business and Economics, University of Amsterdam)

2006: 1st place “Prof. dr. H.J. van der Schroeff” prijs voor bijzondere onderwijsprestaties (Best Teacher’s award)

Publications:

Articles

Veestraeten, D. (2021). Some Laplace transforms and integral representations for parabolic cylinder functions and error functions, *Hacettepe Journal of Mathematics & Statistics*, **50**, 63-78.

Veestraeten, D. (2020). Some inverse Laplace transforms that contain the Marcum *Q* function and an expanded property of the Marcum *Q* function, *Integral Transforms and Special Functions*, **31**, 368-382 (open access, in top 30 of the most read articles of the journal).

Veestraeten, D. (2017). An alternative integral representation for the product of two parabolic cylinder functions, *Integral Transforms and Special Functions*, **28**, 915-922 (open access, in top 30 of the most read articles of the journal).

Veestraeten, D. (2017). On the multiplicity of option prices under CEV with positive elasticity of variance, *Review of Derivatives Research*, **20**, 1-13 (open access, > 3k downloads).

Veestraeten, D. (2017). An integral representation for the product of parabolic cylinder functions, *Integral Transforms and Special Functions*, **28**, 15-21 (open access, in top 30 of the most read articles of the journal).

Veestraeten, D. (2016). Some integral representations and limits for (products of) the parabolic cylinder function, *Integral Transforms and Special Functions*, **27**, 64-77.

Veestraeten, D. (2015). A recursion formula for the moments of the first-passage time of the Ornstein-Uhlenbeck process, *Journal of Applied Probability*, **52**, 595-601.

Veestraeten, D. (2015). On the inverse transform of Laplace transforms that contain (products of) the parabolic cylinder function, *Integral Transforms and Special Functions*, **26**, 857-871.

Veestraeten, D. (2015). Some remarks, generalizations and misprints in the integrals in Gradshteyn and Ryzhik, *Scientia Series A: Mathematical Sciences*, **26**, 115-131.

Veestraeten, D. (2014). On transition and first hitting time densities and moments of the Ornstein-Uhlenbeck process, *Stochastic Models,* **30**, 143-161. (in top 30 of the most read articles of the journal).

Veestraeten, D. (2013). Currency option pricing in a credible exchange rate target zone, *Applied Financial Economics,* **23**, 951-962.

Hertrich, M. and D. Veestraeten (2013). Valuing stock options when prices are subject to a lower boundary: A correction, *Journal of Futures Markets*, **33**, 889-890.

Veestraeten, D. (2013). Erratum to "An alternative approach to modelling relapse in cancer with an application to adenocarcinoma of the prostate" [Mathematical Biosciences, 199 (2006) 38-54], *Mathematical Biosciences*, **241**, 145-146.

Veestraeten, D. (2012). Transition probabilities in a problem of stochastic process switching, *Economics Letters*, **114**, 201-204.

Veestraeten, D. (2008). Valuing stock options when prices are subject to a lower boundary, *Journal of Futures Markets*, **28**, 231-247.

Veestraeten, D. (2007). The presence of target zone nonlinearities when narrower bands exist within official zones, *Applied Economics*, **39**, 449-452.

Veestraeten, D. (2006). An alternative approach to modelling relapse in cancer with an application to adenocarcinoma of the prostate, *Mathematical Biosciences*, **199**, 38-54.

Veestraeten, D. (2005). Investigating Nonlinearities and Undeclared Narrow Zones in the Exchange Rate Mechanism, in: Deville, V., J. von Landesberger, M. Müller, F. Schobert and A. Worms (eds.): *Issues on Monetary Theory and Policy. Proceedings of a Colloquium in Honour of Wolfgang Gebauer*, Bankakademie Verlag, Frankfurt, 147-174.

Veestraeten, D. (2004). The probability density function for a reflected Brownian motion, *Computational Economics*, **24**, 185-207.

Dewachter, H. and D. Veestraeten (2001). Measuring Convergence Speed of Asset Prices toward a Pre-announced Target, *Applied Financial Economics*, **11**, 591-601.

De Grauwe, P., H. Dewachter and D. Veestraeten (1999). Price Dynamics under Stochastic Process Switching: Some Extensions and an Application to EMU, *Journal of International Money and Finance*, **18**, 195-224.

De Grauwe, P., H. Dewachter and D. Veestraeten (1999). Explaining recent European exchange rate stability, *International Finance,* **2**, 1-32.

Gebauer, W., K.J.W. Schmidt and D. Veestraeten (1999). Financial Market Indicators and Real Capital Investment in Germany, in Bühler, W., H. Hax and R. Schmidt (eds.): *Empirical Research on the German Capital Market,* Springer-Verlag, Heidelberg, 113-134.

Dewachter, H. and D. Veestraeten (1998). Expectation revisions and jumps in asset prices, *Economics Letters*, **59**, 367-372.

Working papers

Veestraeten, D. (2019). A new integral equation for the first passage time density of the Ornstein-Uhlenbeck process.

Veestraeten, D. (2015). On the Laplace transform for the Brownian motion with drift between a reflecting and an absorbing boundary.

Veestraeten, D. (2013). Moments, time-depending rebates and the put-call parity for barrier options.

Veestraeten, D. (2011). Stochastic process switching when the time is ripe.

Veestraeten, D. (2001). Conditional distributions in the Krugman target zone model and undeclared narrower bands, *CES Discussion Paper Series DPS 01.02*.

Veestraeten, D. (2000). Pricing of currency options in credible target zones: An extension and an alternative valuation approach, *CES Discussion Paper Series DPS 00.31*.

Dewachter, H. and D. Veestraeten (1999). Measuring Convergence Speed of Asset Prices toward a Pre-announced Target, *CES Discussion Paper Series DPS 99.02*.

De Grauwe, P., H. Dewachter and D. Veestraeten (1998). Stochastic Process Switching and Stage III of EMU, *CEPR Discussion Paper No. 1783*.

De Grauwe, P., H. Dewachter and D. Veestraeten (1997). Stochastic Process Switching and Stage III of EMU, *CES Discussion Paper Series DPS 97.24*.

Dewachter, H., G. Gielens and D. Veestraeten (1997). An Assessment of Central Banks' Stand on Exchange Rate Stabilization Polies, *CES Discussion Paper Series DPS 97.01*.

Gebauer, W., K.J.W. Schmidt and D. Veestraeten (1994). Kapitalmarkt-indikatoren und Investitionen in Sachkapital: Eine empirische Analyse, *Geld-Währung-Kapitalmarkt Working Paper, No. 37*, appeared also in *Beiträge zur Theorie der Finanzmärkte*, No. 11, Center for Financial Studies, Johann Wolfgang Goethe Universität Frankfurt.