

Curriculum Vitae

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Nationality: Citizen of the Netherlands.

Education: Ph.D., Economics, Yale University, 1996
M.Phil., Economics, Yale University, 1994
M.A., Economics, Yale University, 1991
Doctoraal (M.A.), Econometrics, Erasmus University Rotterdam, 1987
Propaedeuse (B.A.), Econometrics, Erasmus University Rotterdam, 1983

Fields of concentration: Econometrics and Economic Development

Present Position:

Associate Professor of Economics, Department of Economics, LSE, 2013 – current
Programme Director, 2-year MSc Economics
LSE Summer School programme director, 2012-current
External Examiner MPhil in Economics, Cambridge University, 2016 – current
Course convener and Chief Examiner UoLIP “Elements of Econometrics”, 2016 - current

Past Position:

Senior Lecturer in Economics, Department of Economics, LSE, 2005-2013
Lecturer in Economics, Department of Economics, LSE, 1995-2005
Visiting Fellow CIREQ (McGill University), Canada, 2010, 2007, 1005
Visiting Fellow Penn State University, USA, 2010
Visiting Fellow University of Amsterdam, Netherlands, 2010
Visiting Examiner BSc in Economics, UCL, 2003-2007
Visiting Fellow CentER (University of Tilburg), Netherlands, 2001-2002
Chief Examiner External Programme “Elements of Econometrics & Economic Statistics”
2001-2002
Visiting Fellow Centre of Operations Research and Econometrics (CORE), Belgium, 1996, 1997
Research Assistant for Professor D.W.K. Andrews, Yale University, 1993-1994
Short-term Consultant, World Bank. Washington D.C. Women in Development Division.
Population and Human Resources Department, 1991
Long-term Consultant, World Bank. Women in Development Division. Population and Human
Resources Department, 1988-1990
Consultant, Erasmus University. Department of International Economic Relations, 1987
Research Assistant, Erasmus University. Department of International Relations, 1985-1987

Teaching Experience:

Lecturer, LSE

BSc Introduction to Econometrics, 2016-current
BSc Principles of Econometrics, 1995-2001, 2002-current
Econometrics for MRes Students, 2003-current
MSc Probability and Statistics (September course), 2010-current
Econometrics for MSc Students, 2013-2014
MSc Quantitative Economics, 2010-2011
BSc Quantitative Economics Project, 2002-2004
MSc Topics in Economics Analysis, 2002-2004
MSc Quantitative Microeconomics, 1996-2001
MSc Method of Economic Investigation II, Financial Econometrics, 1996-1999, 2003

Lecturer, Summer School, LSE
Introduction to Econometrics, 2016-current
Advanced Econometrics, 2000-current
Topics in Econometrics, 2010-2011

Revision Lecturer External Programme UOL, Singapore Institute of Management (SIM)
Introduction to Econometrics, 2005-current

Instructor, Department of International Relations, Yale University.
Graduate Math Review, Spring and Fall 1993

Teaching Assistant, Department of Economics, Yale University.
Graduate Econometrics, Spring 1994
Graduate Applied Micro Econometrics, Spring and Fall 1993
Statistics and Econometrics for the International Development Economics
Master Program, Fall 1993

PhD students

Internal Examiner for the PhD Thesis of Mr. P. Souza, LSE, 2015
“Essays on Identification and Estimation of Networks”
Internal Examiner for the PhD Thesis of Ms. M. Marchese, LSE, 2014 and 2015
“Asymptotics for Large Panels and for Whittle Estimation of Multivariate Exponential Volatility Models”
Internal Examiner for the PhD Thesis of Mr. S. Thaiwornkaiwong, LSE, 2012
“Statistical Inference on Linear and Partly Linear Regression with Spatial Dependence: Parametric and Nonparametric Approaches”
Internal Examiner for the PhD Thesis of Mr. D. Jacho-Chavez, LSE, 2006
“Identification, estimation, and efficiency of non-parametric and semiparametric Models in microeconometrics”
Internal Examiner for the PhD Thesis of Ms. M. Rochina Barrachina, UCL, 2000
“Panel Data Sample Selection Models”

Committee membership:

Member of the Economics Undergraduate Programme Review Team (2017-2018)
Departmental Representative at the Academic Board Meetings (2016-current)
MSc Economics Selector (2013-current)
Organizer of the Joint Econometrics and Statistics Workshop (LSE) (1997-2001, 2010-2017)
Committee reviewing the MSc Economics core and pre-session Math and Statistics (2013-2014)
Committee reviewing the BSc Econometrics course provision (2013-2014)
Graduate Studies Committee (2003-2009)
MRes in Economics Programme Director and Tutor (2003-2009)
Member of Teaching, Learning, and Assessment Committee (2002-2005)
Member of the Teaching, Learning and Assessment QAA team. Economics Department.

Admissions MRes/PhD (2003-2005)
Committee reviewing the BSc Mathematics and Economics programme (2000-2001)
Chief Examiner External Programme for “Elements of Econometrics” (1999-2001)
Chair of Examiners, B.Sc. Econometrics and Mathematical Economics (1997-2001)
Academic Studies Committee (1996-1998)
Vice-Chair of Examiners, M.Sc. Finance and Economics (1996-1997)
Programme Committee ESEM06, ESEM99

Selection committee for Lecturer in Social Policy and Development (2013)
Selection committee for Research Officer in the Mathematics Department (2012)
Selection committee for Lecturer in Philosophy (Business Ethics) (2012)
Selection committee for Economic Geography (2003)

Refereeing:

Journal of Econometrics, Econometric Theory, Econometrica, Quantitative Economics, Journal of Applied Econometrics, Education Economics, Journal of Business and Economic Statistics

Reviewer for grant agencies: NSF, Swiss National Science Foundation

Publications:

- “Inference without smoothing for large panels with cross sectional and temporal dependence,” with J. Hidalgo. *Sticerd Discussion Paper* No. EM597, London School of Economics, 2017.
- “Inference and testing breaks in large dynamic panels with strong cross sectional dependence,” with J. Hidalgo. *Journal of Econometrics*, 2017.
- “Smoothness: bias and efficiency of nonparametric kernel estimators,” with J. Kotlyarova and V. Zinde-Walsh. *Advances in Econometrics: Essays in Honor of Aman Ullah*, Vol. 36, G. Gonzales-Rivera, R.C. Hill and T.-H. Lee, eds., 2016.
- “Inference and testing breaks in large dynamic panels with strong cross sectional dependence,” with J. Hidalgo. *Sticerd Discussion Paper* No. EM583, London School of Economics, 2015.
- “Multiproduct Firms, Income Distribution and Global Trade,” with J. Stibora. *Sticerd Discussion Paper* No. EI52, London School of Economics, 2014.
- “Adapting Kernel Estimation to Uncertain Smoothness,” with J. Kotlyarova and V. Zinde-Walsh. *Sticerd Discussion Paper* No. EM/2011/557, London School of Economics, 2011.
- “Smoothness Adaptive Average Derivative Estimation,” with V. Zinde-Walsh, *Econometrics Journal*, 2010.
- “Specification and Estimation of Semiparametric Multiple Index Models,” with B. Donkers, *Econometric Theory*, 2008.
- “Robust Average Derivative Estimation,” with V. Zinde-Walsh, Department of Economics Working Paper 2007-12, *McGill University*, 2007.
- “Selectivity and the Gender Wage Gap Decomposition in the Presence of a Joint Decision Process, with M. Stelcner, *Sticerd Discussion Paper* No. EM/06/513, London School of Economics, 2006.
- “A Method of Moments Estimator for Semiparametric Index Models,” with B. Donkers, *Sticerd Discussion Paper*, London School of Economics, 2005.

- "Finite Sample Properties for the Semiparametric Estimation of the Intercept of a Censored Regression Model, " *Statistica Neerlandica*, 2004.
- "A Derivative Based Estimator for Semiparametric Index Models," with B. Donkers, *CentER Discussion Paper Series*, No. 22, 2003.
- "On Intercept Estimation in the Sample Selection Model," with V. Zinde-Walsh, *Econometric Theory*, 2002.
- "Gender Wage Differences in Malaysia: Parametric and Semiparametric Estimation. " *Journal of Development Economics*, 2000.
- "Ethnic Wage Differences in Malaysia: Parametric and Semiparametric Estimation of the Chinese-Malay Wage-Gap, " *Journal of Applied Econometrics*, 1998.
- "Semiparametric Estimation of the Intercept of a Sample Selection Model," with D.W.K. Andrews, *Review of Economic Studies*, 1998.
- "On Intercept Estimation in the Sample Selection Model," with V. Zinde-Walsh, *Sticerd Discussion Paper* No. EM/00/380, London School of Economics. 2000.
- "Semiparametric Estimation of a Sample Selection Model: A Simulation Study," *Sticerd Discussion Paper* No. EM/97/326, London School of Economics, 1997.
- "Gender Wage Differences in Malaysia: Parametric and Semiparametric Estimation, " *Sticerd Discussion Paper* No. EM/97/325, London School of Economics, 1997.
- "Ethnic Wage Differences in Malaysia: Parametric and Semiparametric Estimation. " London School of Economics, manuscript.
- "Semiparametric Estimation of a Sample Selection Model," with D.W.K. Andrews, *Cowles Foundation Discussion Paper* No. 1119, Yale University, 1996.
- "A Model of Household Decision Making in Rural Kenya: Fertility and Education," in *Raising the Productivity of Women Farmers in Sub-Saharan Africa*. Background papers Volumes I and II. ed. by K. Saito, H. Mekonnen, and D. Spurling. World Bank, Washington D.C. 1994.
- "The Extent and Impact of Women's Contribution in Peru, a Descriptive Analysis," in *Women's Work, Education, and Family Welfare in Peru*, ed. by B.K. Herz and S.R. Khandker, World Bank, Washington D.C. 1991.
- "Fertility Determinants in Peru, a Quantity-Quality Analysis," in *Women's Work, Education, and Family Welfare in Peru*, ed. by B.K. Herz and S.R. Khandker, World Bank, Washington D.C. 1991.
- "The Tail Index of Exchange Rate Returns," with K.G. Koedijk and C.G. de Vries, *Journal of International Economics*, 1990, Vol. 29, pp.93-108.
- Work in progress:*
- "Inference without smoothing for large panels with cross sectional and temporal dependence," with J. Hidalgo. Revise and resubmit, *Journal of Econometrics*

“Dynamic Large Panels with cross sectional and temporal dependence, theory and application,” with J. Hidalgo.

“Semiparametric Spatial Correlation – a testing framework”

“Spatial Dependence and Social Networks in Education”