# Daan Opschoor

*Curriculum Vitae*

*Erasmus University Rotterdam*
*Econometric Institute*
*Burgemeester Oudlaan 50*
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*Last update: November 27, 2023*

Placement director: Prof. Eric Bartelsman (e.j.bartelsman@vu.nl)
Placement assistant: Christina Månsson (c.mansson@tinbergen.nl)

## Education

2019 - 2024 (expected) **PhD in Econometrics,** Erasmus University Rotterdam
Supervisors: Prof. Dick van Dijk and prof. Philip Hans Franses

04/2023 - 05/2023 **Research visit,** SKEMA Business School, Paris
Host: Prof. Laurent Ferrara

03/2022 - 05/2022 **Research visit,** University of Pennsylvania, Philadelphia
Host: Prof. Francis X. Diebold

2017 - 2019 **MSc in Econometrics and Management Science** *(cum laude)*
Erasmus University Rotterdam ◇ Specialization: Quantitative Finance

2014 - 2017 **BSc in Econometrics and Operations Research**
Erasmus University Rotterdam ◇ Major: Quantitative Finance ◇ Minor: Exchange semester, University of Calgary

## Research interests

Time series econometrics ◇ Empirical macroeconomics ◇ Financial econometrics

## Research

Working papers

Opschoor, D. (2023). Tracking Sectoral Economic Conditions **(Job market paper)**. Available here.

Opschoor, D., and D. van Dijk (2023). Slow Expectation-Maximization Convergence in Low-Noise Dynamic Factor Models. Available here.

Opschoor, D., and M. van der Wel (2022). A Smooth Shadow-Rate Dynamic Nelson-Siegel Model for Yields at the Zero Lower Bound. Available here.
(R&R Journal of Business & Economic Statistics)

Opschoor, D., D. van Dijk, and P.H. Franses (2021). Heterogeneity in Manufacturing Growth Risk. Available here. (R&R Journal of Money, Credit & Banking)

Work in progress

Ferrara, L., D. Opschoor, and D. van Dijk. Time-Varying Predictability in Supervised PCA Methods.

Van Meer, S., D. van Dijk, and D. Opschoor. Forecasting Using a Supervised Collapsed Dynamic Factor Model.

## Presentations

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| 2023 | 3rd International Econometrics PhD Conference, Rotterdam ⋄ Society for Nonlinear Dynamics and Econometrics (SNDE) Workshop for Young Researchers (online) ⋄ Internal seminar, Erasmus University Rotterdam ⋄ American Finance Association (AFA) 2023 Annual Meeting, New Orleans (PhD poster session) ⋄ Seminar, HEC Liège ⋄ Netherlands Econometrics Study Group (NESG), Rotterdam (poster session) ⋄ 12th European Central Bank (ECB) Conference on Forecasting Techniques, Frankfurt (poster session) ⋄ 10th International Association for Applied Econometrics (IAAE) Conference, Oslo ⋄ 29th International Conference on Computing in Economics and Finance (CEF), Nice |
| 2022 | Econometrics lunch seminar, University of Pennsylvania, Philadelphia ⋄ 4th International Conference on Quantitative Finance and Financial Econometrics (QFFE), Marseille ⋄ 9th International Association for Applied Econometrics (IAAE) Conference, London ⋄ 5th Annual Workshop on Financial Econometrics, Örebro ⋄ 33rd $(EC)^2$ Conference, Paris (poster session) |
| 2021 | 27th International Conference on Computing in Economics and Finance (CEF), Tokyo (online) ⋄ 8th International Association for Applied Econometrics (IAAE) Conference, Rotterdam (online) ⋄ Internal seminar, Erasmus University Rotterdam (online) ⋄ 15th International Conference on Computational and Financial Econometrics (CFE), London (online) |
| 2020 | Internal seminar, Erasmus University Rotterdam (online) |

## Teaching

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| Lecturer | Quantitative Methods in Fixed Income (MSc) (2 lectures) |
| Supervisor | Seminar Case Studies in Applied and Financial Econometrics (BSc-3/MSc) |
| Supervisor | Bachelor and Master Theses (BSc-3/MSc) |
| Teaching assistant | Markov Processes (BSc-2) ⋄ Academic Skills (BSc-2) ⋄ Quantitative Risk Management (MSc) ⋄ Statistics (BSc-1) |

## Professional activities

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| Refereeing | International Journal of Forecasting (2×) |
| Organizing | Co-organizer, Econometric Institute PhD Conference 2023, Rotterdam |

## Grants, Awards & Internships

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| 2023 | Winner of PhD Competition of 12th ECB Conference on Forecasting Techniques |
| 2023 | Winner of Best Poster Award at 16th Netherlands Econometrics Study Group Meeting |
| 2022 | Travel Grant Award to the 9th IAAE Conference ($150) |
| 2022 | Erasmus Trustfund Grant to visit the University of Pennsylvania (€1200) |
| 01/2018 - 07/2018 | Research Intern at the Economic and Financial Scenario Department, Ortec Finance |

## References

**Prof. Dick van Dijk**
Professor of Financial Econometrics, Erasmus University Rotterdam
Email: djvandijk@ese.eur.nl

**Prof. Michel van der Wel**
Professor of Econometrics of Macro-Finance, Erasmus University Rotterdam
Email: vanderwel@ese.eur.nl

**Prof. Laurent Ferrara**
Professor of International Economics, SKEMA Business School
Email: laurent.ferrara@skema.edu