

Professor of Financial Econometrics and Vice-Dean / Chair
Amsterdam School of Economics, University of Amsterdam
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PERSONAL DETAILS

Date of birth October 9, 1964
Nationality Dutch
Marital status Married, two children

EDUCATION

1988–1992 PhD in Econometrics (*cum laude*), University of Amsterdam
1983–1988 BSc + MSc in Economics, University of Amsterdam

CURRENT POSITIONS

2022– Vice-Dean and Chair, Amsterdam School of Economics, University of Amsterdam
1999– Professor of Financial Econometrics, University of Amsterdam
1994– Fellow of the Tinbergen Institute

FORMER POSITIONS

2020–2022 Head of the Quantitative Economics section, Amsterdam School of Economics,
University of Amsterdam
2009–2016 Research Director of the Amsterdam School of Economics, University of Amsterdam
2009–2011 Director of the Graduate School of Economics, University of Amsterdam
2002–2007 Head of the Department of Quantitative Economics, University of Amsterdam
1998–2002 Programme Director of Econometrics, University of Amsterdam
1998 Assistant Professor of Econometrics, University of Amsterdam
1993–1998 Postdoctoral Researcher, Royal Netherlands Academy of Arts and Sciences, University
of Amsterdam
1992–1993 Assistant Professor of Econometrics, Tilburg University
1988–1992 PhD Student and Research Assistant, Tinbergen Institute and University of Amsterdam
1987–1988 Teaching Assistant, Department of Actuarial Science and Econometrics, University of
Amsterdam

VISITING POSITIONS

Feb–May 2013 Visiting Scholar, Department of IOMS, Leonard N. Stern School of Business,
New York University
April 2008 Visiting Professor, CREATES and School of Economics and Management,
University of Aarhus
May 2005 Visiting Professor, Department of Economics, Norwegian University of Science
and Technology, Trondheim
June 1998 Visiting Professor, Department of Economics, University of Aarhus
Jan–March 1996 Visiting Lecturer, Department of Economics, University of California, San Diego
May 1994 Visiting Professor, Department of Economics, Technical University of Lisbon
November 1991 Visiting Scholar, Nuffield College, University of Oxford
April–May 1990 Visiting Scholar, Department of Economics, University of Aarhus

RESEARCH INTERESTS

Econometric Theory: Unit roots and cointegration; Asymptotic theory; Semi-(non-) parametric and adaptive estimation and testing; Continuous record asymptotics; Bootstrap.
Financial Econometrics: Multivariate GARCH; Stochastic volatility models; Econometrics of option pricing; High-frequency data; Bounded rationality.

GRANTS

NWO MaGW Open Competition Grant for PhD Project “Likelihood-based Inference in Dynamic Panel Data Models with Endogenous Covariates,” 2011–2015, € 208,193 (with Dr. Maurice Bun).
Netspar Research Theme Grant for “Market Consistent Valuation of Insurance Products,” 2006–2009, € 1,000,000 (co-applicant; principal applicant: Prof. Antoon Pelsser).
Postdoctoral research grant (“Programma Akademischeonderzoekers”) of the Royal Netherlands Academy of Arts and Sciences, 1993–1998, € 226,890.

EDITORIAL BOARDS

Guest editor (with M. Hallin, D. Li, D. N. Politis and A. M. R. Taylor) of *Econometrics and Statistics* special issue on “Time Series Econometrics” (Vol. 4, 2017).
Guest editor (with C. Franq, M. Hallin and A. M. R. Taylor) of *Computational Statistics & Data Analysis* special issue on “Time Series Econometrics” (Vol. 100, 2016).
Associate editor of *Journal of Time Series Analysis* (2013–).
Guest editor (with D. van Dijk and P. H. Franses) of *Journal of Econometrics* special issue on “Twenty Years of Cointegration” (Vol. 158, no. 1, 2010).
Guest editor (with J.-P. Urbain and L. Bauwens) of *Journal of Econometrics* special issue on “Causality and Exogeneity in Econometrics” (Vol. 132, no. 2, 2006).
Guest editor (with R. J. Smith) of *Journal of Econometrics* special issue on “Finite Sample and Asymptotic Methods in Econometrics” (Vol. 111, no. 2, 2002).
Founding co-editor of *The Econometrics Journal* (1998–2001).

OTHER PROFESSIONAL ACTIVITIES

Fellow of the Journal of Econometrics, 2016–.
Member of Computational and Financial Econometrics (CFENetwork), 2014–.
Member of the programme committee of the 9th Italian Congress of Econometrics and Empirical Economics, 2021.
Member of the programme / scientific committee of the International Association for Applied Econometrics Annual Conference, 2014, 2015, 2017.
Member of the programme committee of the 28th (EC)² conference, 2017.
Programme co-chair (with F. Kleibergen) of the TI Annual Conference: “Inference Issues in Econometrics,” Amsterdam, May 19–20, 2017.
Programme co-chair (with Jianqing Fang, Alain Hecq and Michael Smith) of CFE 2016, Seville, December 2016.
Member of the programme committee of the Econometric Society European Meetings, 1998, 1999, 2007–2009, 2011.
Programme co-chair (with D. van Dijk and P. H. Franses) of the TI Annual Conference: “Twenty Years of Cointegration: Theory and Practice in Prospect and Retrospect,” Rotterdam, March 23–24, 2007.
Programme co-chair (with J.-P. Urbain and L. Bauwens) of the 12th (EC)² conference on “Causality and Exogeneity in Econometrics,” Louvain-la-Neuve, December 2001.
Local organiser of the 8th (EC)² conference on “Finite Sample and Asymptotic Methods in Econometrics,” Amsterdam, December 1997.

Member of the programme committee of the Annual Conference of the European Economic Association 1992.

Member of the standing committee of (EC)², the Euroconference series in Quantitative Economics and Econometrics (1997–2013).

Member of the Board of the Tinbergen Institute (2009–2016).

Member of the Educational Board of the Tinbergen Institute (2000–2009; Chairman 2004–2009).

Member of the Board of the Netherlands Network of Economics (1999–2005).

Refereed for: *Econometrica*, *Econometric Reviews*, *Econometric Theory*, *Econometrics Journal*, *European Economic Review*, *Journal of Applied Econometrics*, *Journal of Business & Economic Statistics*, *Journal of Econometrics*, *Journal of Empirical Finance*, *Journal of Time Series Analysis*, *Quantitative Finance*, *Review of Economic Studies*, *Review of Economics and Statistics* (*inter alia*).

External PhD examiner of: Janneke van Brummelen, VU University Amsterdam (2023), Etiënne Wijler, Maastricht University (2021), Francine Gresnigt, Erasmus University Rotterdam (2020), Andries van Vlodrop, VU University Amsterdam (2019); Victor Hoornweg, Erasmus University Rotterdam (2018); Sean Telg, Maastricht University (2017); Bo Zhou, Tilburg University (2017); Erkki Silde, VU University Amsterdam (2017); Paolo Gorgi, VU University Amsterdam and University of Padova (2017); Tom Boot, Erasmus University Rotterdam (2017); Bert de Bruijn, Erasmus University Rotterdam (2015); Geert Mesters, VU University Amsterdam (2015); Marcin Wojtowicz, VU University Amsterdam (2014); Andreas Noack Jensen, University of Copenhagen (2014); Anne Opschoor, Erasmus University Rotterdam (2014); Xin Zhang, VU University Amsterdam (2013); Karim Bannouh, Erasmus University Rotterdam (2013); Paweł Janus, VU University Amsterdam (2012); Çem Cakmaklı, Erasmus University Rotterdam (2012); Oleg Sokolinskiy, Erasmus University Rotterdam (2011); Bram van Dijk, Erasmus University Rotterdam (2009); Michel van der Wel, VU University Amsterdam (2008); André Monteiro, VU University Amsterdam (2008); Theis Lange, University of Copenhagen (2008); Marc Francke, VU University Amsterdam (2006); Roel Oomen, European University Institute, Florence (2003); Charles Bos, Erasmus University Rotterdam (2001); Alain Hecq, University of Maastricht (2000); Robert-Paul Berben, Katholieke Universiteit Nijmegen (2000); Michael Jansson, University of Aarhus (2000); Marie Christine Sheldon, University of Birmingham (1997); Richard Paap, Erasmus University Rotterdam (1997); Paolo Paruolo, University of Copenhagen (1995); Frank Kleibergen, Erasmus University Rotterdam (1994).

TEACHING EXPERIENCE

Undergraduate and MSc courses

Advanced Risk Management (2018–2020)

Econometrics for MBA Big Data & Business Analytics (2016–2019)

Mathematical and Empirical Finance (2012–2019)

Computational Finance with MATLAB (Master in International Finance, 2015)

Fixed Income (Master in International Finance, 2011–2012)

Stochastic Calculus (in Finance) (1998–2010, 2015, 2018, 2019–2022)

Financial Econometrics (2000–2009, 2017–2018; Master in International Finance, 1996–2003, 2007, 2009, 2020–2021)

Intermediate & Advanced Econometrics (2000, 2002, 2003, 2012–2014)

Time Series Econometrics (1990–1999)

Dynamic Models (Tilburg University, 1993)

Introductory Econometrics (Tilburg University, 1992)

Stochastic Processes (1989–1992)

MPhil and PhD courses

Advanced Econometrics III (Tinbergen Institute, 2018–2023)
Advanced Time Series Econometrics (Tinbergen Institute, 2005–2022)
Asset Pricing (Tinbergen Institute, 2011–2012)
Econometric Analysis of the I(1) Cointegrated VAR Model and its Recent Extensions (University of Copenhagen, 2010)
Asymptotic Theory for Integrated Processes (University of Aarhus, 1998, 2008; Norwegian University of Science and Technology, 2005; Netherlands Network of Economics, 2002, 2004)
Financial Econometrics (Tinbergen Institute, 1998)
Econometric Analysis of Dynamic Economic Processes (Tinbergen Institute, 1996)
Cointegration and Seasonality (University of California, San Diego, 1996)
Econometric Inference in Dynamic Models with Integrated Processes (Netherlands Network of Economics, 1995, 1997)
Topics in Econometrics (Tinbergen Institute, 1994)
Unit Roots and Cointegration (Technical University of Lisbon, 1994; Tinbergen Institute, 1992)

PHD SUPERVISION

Ming Cheng (2023–): A Guided Neural Network Approach to Volatility Forecasting (with Dr. Yi He).
Niels Marijnen (2022–): Econometric analysis of the information contained in financial derivatives (with Prof. Roger Laeven).
Ekaterina Ugulava (2021–): Long Memory in Realised GAS Models (with Dr. Paolo Gorgi and Dr. Sander Barendse).
Evgenii Vladimirov (2019–2023, PhD defence scheduled February 16, 2024): Essays on the Econometrics of Option Pricing (with Prof. Roger Laeven).
Robert Verschuren (2018–2022): Pricing from Experience. Predictive Analytics for Dynamic Pricing in Non-life Insurance (with Dr. Noud van Giersbergen and Prof. Michel Vellekoop; PhD obtained June 10, 2022).
Zhen Merrick Li (2015–2018): Econometric Analysis of High-Frequency Market Microstructure (with Prof. Roger Laeven and Prof. Michel Vellekoop; PhD obtained January 16, 2019).
Yang Liu (2013–2016): Time-Varying Correlation and Common Structures in Volatility (PhD obtained November 17, 2016).
Andrew Pua (2011–2014): Responses to the Incidental Parameter Problem (with Dr. Maurice Bun and Prof. Sébastien van Bellegem; PhD obtained March 10, 2016).
Artūras Juodis (2011–2015): Essays in Panel Data Modelling (with Dr. Maurice Bun; PhD obtained December 3, 2015).
Xiye Yang (2011–2014): Essays on High-Frequency Financial Econometrics (with Prof. Roger Laeven; PhD obtained June 16, 2015).
Paulius Stakėnas (2007–2011): Fractional Integration and Cointegration in Financial Time Series (PhD obtained November 20, 2012).
Zhengyuan Gao (2006–2010): Essays on Empirical Likelihood in Economics (with Dr. Kees Jan van Garderen; PhD obtained May 29, 2012).
Yang Zu (2006–2010): Essays on Nonparametric Econometrics of Stochastic Volatility (PhD obtained January 19, 2012).
David Schrager (2001–2005): Essays on Asset Liability Modeling (with Prof. Frank de Jong; PhD obtained February 9, 2007).
Roy van der Weide (2000–2005): The Time-Variation of Volatility and the Evolution of Expectations (with Prof. Cars Hommes; PhD obtained March 8, 2012).
Antoine van der Ploeg (2000–2005): Stochastic Volatility and the Pricing of Financial Derivatives (with Prof. Frank de Jong; PhD obtained February 10, 2006).
Gerwin Griffioen (1998–2002): Technical Analysis in Financial Markets (with Prof. Cars Hommes; PhD

obtained March 3, 2003).

Pieter Jelle van der Sluis (1994–1998): Estimation and Inference with the Efficient Method of Moments (with Prof. Jan F. Kiviet; PhD obtained October 7, 1999).

PUBLICATIONS

Publications in Journals

- “Adaptive information-based methods for determining the co-integration rank in heteroskedastic VAR models,” with G. Cavaliere, L. De Angelis and A. M. R. Taylor, *Econometric Reviews*, 42 (2023), 725–757.
- “Adaptive testing for cointegration with nonstationary volatility,” with Y. Zu, *Journal of Business & Economic Statistics*, 40 (2022), 744–755.
- “Bootstrapping non-stationary stochastic volatility,” with G. Cavaliere, I. Georgiev and A. Rahbek, *Journal of Econometrics*, 224 (2021), 161–180.
- “Cartel dating,” with M. J. G. Bun and M. P. Schinkel, *Journal of Applied Econometrics*, 34 (2019), 26–42.
- “Adaptive wild bootstrap tests for a unit root with nonstationary volatility,” with Y. Zu, *Econometrics Journal*, 21 (2018), 21, 87–113.
- “Testing for self-excitation in jumps,” with R. J. A. Laeven and X. Yang, *Journal of Econometrics*, 203 (2018), 256–266.
- “Likelihood ratio tests of restrictions on common trends loading matrices in I(2) VAR systems,” with P. Paruolo, *Econometrics*, 5 (2017), 28.
- “Consistent nonparametric specification tests for stochastic volatility models based on the return distribution,” with Y. Zu, *Journal of Empirical Finance*, 41 (2017), 53–75.
- “Inference on co-integration parameters in heteroskedastic vector autoregressions,” with G. Cavaliere, A. Rahbek and A. M. R. Taylor, *Journal of Econometrics*, 192 (2016), 64–85.
- “Improved likelihood ratio tests for cointegration rank in the VAR model,” with M. Jansson and M. Ø. Nielsen, *Journal of Econometrics*, 184 (2015), 97–110.
- “Estimating spot volatility with high-frequency financial data,” with Y. Zu, *Journal of Econometrics*, 181 (2014), 117–135.
- “Bias correcting adjustment coefficients in a cointegrated VAR with known cointegrating vectors,” with K. J. van Garderen, *Economics Letters*, 122 (2014), 224–228.
- “Why frequency matters for unit root testing in financial time series,” with F. Klaassen, *Journal of Business & Economic Statistics*, 30 (2012), 351–357.
- “Method of moments estimation of GO-GARCH models,” with R. van der Weide, *Journal of Econometrics*, 163 (2011), 118–126.
- “Mixed normal inference on multicointegration,” *Econometric Theory*, 26 (2010), 1565–1576.
- “Cointegration in a historical perspective,” with D. van Dijk and P. H. Franses, *Journal of Econometrics*, 158 (2010), 156–159.
- “Nuisance parameter free inference on cointegration parameters in the presence of a variance shift,” *Economics Letters*, 107 (2010), 190–193.
- “Absorption of shocks in nonlinear autoregressive models,” with D. van Dijk and P. H. Franses, *Computational Statistics & Data Analysis*, 51 (2007), 4206–4226.
- “Behavioral heterogeneity in stock prices,” with C. H. Hommes and S. Manzan, *Journal of Economic Dynamics and Control*, 31 (2007), 1938–1970.
- “Robust inference on average economic growth,” with P. H. Franses, *Oxford Bulletin of Economics and Statistics*, 68 (2006), 345–370.
- “Distribution approximations for cointegration tests with stationary exogenous regressors,” with J. A. Doornik, *Journal of Applied Econometrics*, 20 (2005), 797–810.
- “On the econometrics of the Bass diffusion model,” with P. H. Franses, *Journal of Business & Economic Statistics*, 23 (2005), 255–268.

- “Identifying, estimating and testing restricted cointegrated systems: An overview,” with J. A. Doornik, *Statistica Neerlandica*, 58 (2004), 440–465.
- “Semi-nonparametric cointegration testing,” with A. Lucas, *Journal of Econometrics*, 108 (2002), 253–280.
- “Testing for unit roots in market shares,” with P. H. Franses and S. Srinivasan, *Marketing Letters*, 12 (2001), 351–364.
- “Mixed normality and ancillarity in $I(2)$ systems,” *Econometric Theory*, 16 (2000), 878–904.
- “Review of *Elements of Modern Asymptotic Theory with Statistical Applications*,” *Econometric Reviews*, 17 (1998), 329–334.
- “Roots of an orthogonal matrix,” *Econometric Theory (Problems and Solutions)*, 13 (1997), 894–895.
- “Multiple unit roots in periodic autoregression,” with P. H. Franses and N. Haldrup, *Journal of Econometrics*, 80 (1997), 167–193.
- “Lagrange-multiplier tests for weak exogeneity: A synthesis,” with J.-P. Urbain, *Econometric Reviews*, 16 (1997), 21–38.
- “Testing identifiability of cointegrating vectors,” *Journal of Business & Economic Statistics*, 14 (1996), 153–160.
- “Unit roots in periodic autoregressions,” with P. H. Franses, *Journal of Time Series Analysis*, 17 (1996), 221–245. Reprinted in P. Newbold and S. J. Leybourne (Eds.), *Recent Developments in Time Series, Vol. II*, pp. 476–500. Cheltenham: Edward Elgar, 2003.
- “Temporal aggregation in a periodically integrated autoregressive process,” with P. H. Franses, *Statistics and Probability Letters*, 30 (1996), 235–240.
- “Efficient inference on cointegration parameters in structural error correction models,” *Journal of Econometrics*, 69 (1995), 133–158.
- “Conditional and structural error correction models: Reply,” *Journal of Econometrics*, 69 (1995), 173–175.
- “Periodic cointegration—Representation and inference,” with P. H. Franses, *Review of Economics and Statistics*, 77 (1995), 436–454.
- “Testing for periodic integration,” with P. H. Franses, *Economics Letters*, 48 (1995), 241–248.
- “Testing for an unstable root in conditional and structural error correction models,” *Journal of Econometrics*, 63 (1994), 37–60.
- “A note on the asymptotics of a stochastic vector difference equation,” with H. Neudecker and S. Liu, *Biometrika*, 81 (1994), 216–218.
- “An inequality between perpendicular least squares and ordinary least-squares,” with H. Neudecker, *Econometric Theory (Problems and Solutions)*, 10 (1994), 441–442.
- “On the formulation of Wald Tests on long-run parameters,” *Oxford Bulletin of Economics and Statistics*, 55 (1993), 137–144.
- “Dynamic specification and cointegration,” with P. H. Franses, *Oxford Bulletin of Economics and Statistics*, 54 (1992), 369–381.
- “Optimal structural estimation of triangular systems: I. The stationary case,” *Econometric Theory (Problems and Solutions)*, 7 (1991), 428–430.
- “Optimal structural estimation of triangular systems: II. The nonstationary case,” *Econometric Theory (Problems and Solutions)*, 7 (1991), 556–558.
- “Estimation and testing in linear models with singular covariance matrices,” *Econometric Theory (Problems and Solutions)*, 7 (1991), 159–162.
- “On the scope of conditional dynamic modelling of cointegrated variables,” *Tinbergen Institute Research Bulletin*, 2 (1990), 97–108.
- “Property of a matrix used in multidimensional scaling,” with H. Neudecker, *Econometric Theory (Problems and Solutions)*, 6 (1990), 285.

Publications in Volumes and Proceedings

- “Success and failure of technical analysis in the cocoa futures market,” with G. A. W. Griffioen and C. H.

- Hommes, pp. 25–70 in C. Kyrtsou and C. Vorlow (Eds.), *Progress in Financial Markets Research*. New York, Nova Science Publishers, 2012.
- “Volatility mean reversion and the market price of volatility risk,” pp. 159–169 in P. H. Franses and M. McAleer (Eds.), *Proceedings of the International Conference on Modelling and Forecasting Financial Volatility*. The University of Western Australia, 2001.
- “A comparison of parametric, semi-nonparametric, adaptive, and nonparametric cointegration tests,” with A. Lucas and N. Taylor, pp. 25–47 in T. J. Fomby and R. C. Hill (Eds.), *Applying Kernel and Nonparametric Estimation to Economic Topics*. Stamford (CT), JAI Press, 2000.
- “S-ancillarity and strong exogeneity,” pp. 201–205 in R. D. H. Heijmans, D. S. G. Pollock and A. Satorra (Eds.), *Innovations in Multivariate Statistical Analysis*. Dordrecht: Kluwer Academic Publishers, 2000.
- “On likelihood ratios for partially identified models,” pp. 310–328 in C. R. McKenzie (Ed.), *Proceedings of the Osaka Econometrics Conference*, 1995.

Publications in Non-Academic Journals

- “Nobelprijzen in de econometrie,” (in Dutch) with J. H. Abbring and A. H. O. van Soest, *TPEdigitaal*, 13 (2019), 3–12.
- “Canon deel 23: Econometrie,” (in Dutch) with J. H. Abbring and P. H. Franses, *Economisch Statistische Berichten*, 101 (2016), 106–111.
- “Nobelprijs voor empirische analyse van financiële markten,” (in Dutch) with C. H. Hommes, *Economisch Statistische Berichten*, 98 (2013), 682–685.
- “Cointegration analysis of the dynamic Nelson-Siegel model using the wild bootstrap,” *Aenorm*, 81 (2013), 30–34.
- “Testing for a unit root in time series with changing volatility,” *Aenorm*, 61 (2008), 14–19.
- “Econometric volatility models: Overview and recent developments,” *Fiducie*, 15(3) (2008), 20–25.
- “Unit root tests for financial time series,” *Medium Econometrische Toepassingen*, 11(3) (2003), 14–17.
- “Een nieuwe visie op het modelleren van economische seizoentijdreeksen,” (in Dutch) with P. H. Franses, *Maandschrift Economie*, 57 (1993), 233–237.

Books

- Voorspellen met Modellen* (in Dutch), with C. Heij and P. H. Franses. Utrecht: Epsilon Uitgaven, 2008.
- Trend en Volatiliteit in de Econometrie* (in Dutch). Amsterdam: Vossiuspers AUP, 2000.

Contract Research

- “Stabiliteit van cointegratie-relaties” (in Dutch), with R. P. Wolthoff, SEO-rapport nr. 686 (2003).
- “Naar een gecombineerd VEC-model voor jeugd- en volwassenencriminaliteit” (in Dutch), with M. H. C. Kok and M. J. van Leeuwen, SEO-rapport nr. 646 (2002).

Unpublished Working Papers

- “A new multivariate product growth model,” with D. Fok and P. H. Franses, *UvA-Econometrics Discussion Paper* 2009/07, <http://hdl.handle.net/11245/2.74279>.
- “A state space approach to the estimation of multi-factor affine stochastic volatility option pricing models,” with A. P. C. van der Ploeg and F. de Jong, *UvA-Econometrics Discussion Paper* 2003/13, <http://hdl.handle.net/11245/2.95983>.
- “Block local to unity and continuous record asymptotics,” *Tinbergen Institute Discussion Paper* # 01-078/4, <http://papers.tinbergen.nl/01078.pdf>.
- “Testing for a unit root with near-integrated volatility,” *Tinbergen Institute Discussion Paper* # 01-077/4, <http://papers.tinbergen.nl/01077.pdf>.
- “Identifiability of cointegrated systems,” *Tinbergen Institute Discussion Paper* # 95-78, <http://hdl.handle.net/11245/1.112017>.

SELECTIVE LIST OF PRESENTATIONS

- August 24, 2022, Econometric Society European Meeting, Milan: “Estimating option pricing models using a characteristic function-based linear state space representation”.
- August 24, 2021, Econometric Society European Meeting, Copenhagen: “Jump contagion among stock market indices: Evidence from option markets”.
- August 17, 2020, 12th World Congress of the Econometric Society, Milan: “Bootstrapping non-stationary stochastic volatility”.
- September 9, 2019, ESRC Workshop on Predictive Regression Models: Theory and Applications to Returns, University of Essex: “The role of conditioning in predictive regression”.
- May 24, 2019, Netherlands Econometric Study Group Annual Conference, Amsterdam: “The role of conditioning in predictive regression”.
- January 25, 2019, 8th Italian Congress of Econometrics and Empirical Economics, Lecce: “Adaptive information-based methods for determining the cointegration rank in heteroskedastic VAR models”.
- June 22, 2018, 2nd Conference on New Trends and Developments in Econometrics, Ílhavo: “Bootstrapping non-stationary stochastic volatility”.
- August 22, 2017, Econometric Society European Meeting, Lisbon: “Cartel dating”.
- June 28, 2017, IAAE 2017 Conference, Sapporo: “Cartel dating”.
- May 12, 2017, Nuffield / INET Econometric Seminar, Department of Economics, University of Oxford: “Bootstrapping non-stationary stochastic volatility”.
- May 11, 2017, Granger Centre for Time Series Econometrics, University of Nottingham: “Bootstrapping non-stationary stochastic volatility”.
- March 10, 2017, Vienna-Copenhagen Conference on Financial Econometrics, Vienna: “Bootstrapping non-stationary stochastic volatility”.
- March 17, 2016, 17th OxMetrics User Conference, The George Washington University: “Identification of long-run effects in near-integrated systems”, Ana Timberlake Memorial Lecture (keynote speaker).
- August 17, 2015, 11th World Congress of the Econometric Society, Montréal: “Adaptive bootstrap tests for a unit root with non-stationary volatility”.
- January 22, 2015, Sixth Italian Congress of Econometrics and Empirical Economics, Salerno: “Adaptive testing for a unit root with non-stationary volatility”.
- August 7, 2013, Singapore Economic Review Conference 2013, Singapore: “Inference on cointegration parameters in vector autoregressions with non-stationary volatility”(invited speaker).
- April 30, 2013, Department of Economics, Queen’s University: “Inference on cointegration parameters in vector autoregressions with non-stationary volatility”.
- April 23, 2013, Department of Economics, Brown University: “Improved likelihood ratio tests for cointegration rank in the VAR model”.
- December 15, 2012, 24th (EC)² Conference, Maastricht: “Improved likelihood ratio tests for cointegration rank in the VAR model”.
- November 16, 2011, University of Exeter: “Improved likelihood ratio tests for cointegration rank in the VAR model”.
- December 11, 2010, 4th International Conference on Computational and Financial Econometrics, London: “Inference on parameters in cointegrated vector autoregressive models with nonstationary volatility”.
- August 21, 2010, Econometric Society World Congress, Shanghai: “Mixed normal inference on multi-cointegration”.
- November 13, 2009, Carlos III University of Madrid: “Nuisance parameter free inference on cointegration parameters in the presence of a variance shift”.
- October 30, 2009, 3rd International Conference on Computational and Financial Econometrics, Limassol, Cyprus: “Method of moments estimation of GO-GARCH models”.
- September 11, 2008, 2nd Annual Conference on Bootstrap and Numerical Methods in Time Series,

Granger Centre, University of Nottingham: “Testing the number of factors in GO-GARCH models” (keynote speaker).

August 28, 2007, Econometric Society European Meeting, Budapest: “Testing for cointegration with nonstationary volatility”.

June 15, 2007, Annual Conference of the Netherlands Econometric Study Group, Maastricht: “Testing for cointegration with nonstationary volatility”.

October 1, 2005, Conference on Unit Root and Cointegration Testing, Faro: “Adaptive testing for a unit root with nonstationary volatility”.

July 16, 2005, ESRC Econometric Study Group Annual Conference, Bristol: “Adaptive testing for a unit root with nonstationary volatility” (keynote speaker).

October 2, 2004, Third Annual Conference of ESF-EMM, Alghero: “Estimation of GO-GARCH Models”.

August 21, 2003, Econometric Society European Meeting, Stockholm: “Why frequency matters for unit root testing”.

June 13, 2003, European University Institute, Florence: “Why frequency matters for unit root testing”.

October 31, 2002, Katholieke Universiteit Leuven: “The econometrics of the Bass diffusion model.”

August 28, 2002, Econometric Society European Meeting, Venice: “Robust inference on average economic growth”.

August 17, 2002, Theil Memorial Conference, Amsterdam: “Identifying, estimating and testing restricted cointegrated systems”.

September 8, 2001, International Conference on Modelling and Forecasting Financial Volatility, The University of Western Australia, Perth: “Volatility mean reversion and the market price of volatility risk”.

December 14, 2000, 11th (EC)² Conference, Dublin. “Testing for a unit root with near-integrated volatility” (keynote speaker).

August 13, 2000, Econometric Society World Congress, Seattle, “Testing for a unit root with near-integrated volatility”.

August 30, 1999, Econometric Society European Meeting, Santiago de Compostella: “Some distribution theory for stochastic volatility models”.

February 12, 1999, Nuffield College, Oxford: “Likelihood-based cointegration testing with non-Gaussian or GARCH innovations: Some recent developments”.

June 29, 1998, University of Copenhagen: “Likelihood ratio test for a unit root and cointegration with a linear trend”.

November 14, 1997, Centre for Non-Linear Modelling in Economics, Aarhus, “Semi-nonparametric cointegration testing”.

January 27, 1997, Banco de Portugal, Lisbon: “Identifiability of cointegrated systems”.

October 18, 1996, NBER/NSF Time Series Seminar, Rotterdam: “Mixed normality and ancillarity in $I(2)$ systems”.

March 5, 1996, University of California, San Diego: “Mixed normality and ancillarity in $I(2)$ systems”.

October 14, 1995, Conference on The Econometrics of Economic Policy, Florence: “Lagrange-multiplier tests for weak exogeneity: A synthesis”.

August 31, 1995, Econometric Conference, Osaka, Japan: “On likelihood ratios for partially identified models”.

July 14, 1995, ESRC Econometric Study Group Annual Conference, Bristol: “On likelihood ratios for partially identified models” (keynote speaker).

June 11, 1994, Workshop on Multivariate Cointegration, Mariefred, Stockholm: “Identifiability of cointegrated systems”.

January 14, 1994, European Winter Meeting of the Econometric Society, Klosterneuburg, Vienna: “Testing stability and identifiability of long-run equilibria”.

May 29, 1993, SPES Conference on the Concept of Equilibria in Economics and Econometrics, Aarhus: “Testing stability and identifiability of long-run equilibria”.

August 30, 1992, Annual Conference of the European Economic Association, Dublin: “Testing for periodic cointegration”.

June 19, 1992, International Conference on Bayesian and Classical Econometric Modeling of Time Series, Marseille: “Efficient inference on cointegration parameters in structural error correction models”.

November 8, 1991, University of Oxford: “Inference on cointegration in structural error correction models”.

June 14, 1991, International Conference on Econometrics of Non-Stationary Models and Cointegration, Paris: “Testing for cointegration and weak exogeneity in structural error correction models”.

December 15, 1990, First (EC)² conference, Amsterdam: “Testing for cointegration in conditional models”.

May 10, 1990, University of Copenhagen: “Inference on cointegration in conditional subsystems”.

September 5, 1989, Econometric Society European Meeting, Munich: “Estimation and testing for cointegration with trended variables: A comparison of a static and a dynamic regression procedure”.