



ERASMUS SCHOOL OF **ECONOMICS**

Personnel

Twan Dollevoet was appointed assistant professor in the Management Science section on January 1. His office is in room H11-10; ext. 81257.

Viorel Milea was appointed assistant professor in the Logistics & Informatics section on January 1. His office is in room H11-21; ext. 82588.

Willem van Jaarsveld was appointed assistant professor in the Logistics section on June 1. His office is in room H11-10; ext. 81257.

Gönül Karaarslan joined the Econometric Institute as assistant professor in Logistics as from June 1. Her office is in room H10-23; ext. 88756. As from September 1: room H11-05; ext. 81342.

Bart van Riessen joined the Logistics section as research assistant on June 1. His office is in room H10-15; ext. 81343.

Liesbeth Noordegraaf-Eelens will leave the Econometric Institute on September 1, to become Head of the Department of Humanities of Erasmus University College.

Nalan Basturk's appointment as assistant professor has been extended from October 1, 2013 till October 1, 2014.

Wendun Wang will join the Marketing section as trainee assistant professor on September 1, followed by a position as assistant professor on December 1. His office is in room H10-23; ext. 88756.

Wilco van den Heuvel was appointed associate professor in Management Science on July 1.

Remy Spliet will be appointed assistant professor in the Management Science section on November 1. His office is in room H11-5; ext. 81342.

PhD Students

Sander Barendse

September 1: TI PhD student on the project "Rethinking risk when finance and macro meet", supervised by Michael McAleer and Erik Kole.

Evelot Duijzer

September 1: ERIM PhD student on the project "How to optimally allocate scarce health service resources to fight pandemic outbreaks, taking time and geographical dimensions into account", supervised by Rommert Dekker.

Sha Zhu

September 1: ERIM (external) PhD student on the project "A quantitative investigation of business models and mechanisms for spare parts pooling of capital goods", supervised by Rommert Dekker.

Andreas Schwab

October 1: ERIM PhD student on the project "Railway crew planning", supervised by Albert Wagelmans and Dennis Huisman.

Hospitality agreements / Research visits / Guest lecturers

Hospitality agreements of former EI members

- Harm Bart
- Paul de Boer
- Kees Bouwman
- Herman van Dijk
- Elli Hoek van Dijke
- Uzay Kaymak
- Rob Potharst
- Liesbeth Noordegraaf-Eelens
- Wim Pijls

Hospitality agreements of (former) PhD students

- Lanah Evers
- Lukasz Gaterek
- Arco van Oord
- Jeanine Porck
- Mathijn Retel Helmrich

General hospitality agreements

- Sabine Knapp (Philip Hans Franses)
- Michiel de Pooter (Dick van Dijk)
- John Poppelaars (Albert Wagelmans)
- René Segers (Philip Hans Franses)
- Hens Steehouwer (Dick van Dijk)

Research visits

- Engin Topan, TU Eindhoven, Operations, Planning, Accounting and Control (Rommert Dekker)
December 1, 2012 – December 1, 2013.
- Bagus Sartono, Department of Statistics, Bogor Agricultural University, Indonesia (Peter Goos)
October 1-31, 2013.

Guest lecturers

- Robin van der Marel
- Henk Schaaphok

Awards / Grants / Funding

ESE Top Talent 2012 awards were granted to:

- **Andreas Pick** (Top Talent researcher)
- **Wing Wah Tham** (Top Talent researcher)
- **Philip Hans Franses** (Top Senior researcher)
- **John Geweke** (Top Senior researcher)
- **Peter Goos** (Top Senior researcher)
- **Michael McAleer** (Top Senior researcher)
- **Peter Wakker** (Top Senior researcher)
- **Liesbeth Noordegraaf-Eelens** (Visibility Award)

Rommert Dekker was presented the 2nd place award of the "Wickham Skinner Best Paper published in production and operations management during 2012 award" for his paper "End-of-life inventory decisions for consumer Electronics service parts", co-authored with Morteza Pourakbar and Hans Frenk.

Kristiaan Glorie was awarded the 2nd Prize in the 2013 INFORMS Health Applications Society Student Paper Competition. The prize winners were announced at a healthcare conference in Chicago, organized by the Institute for Operations Research and the Management Sciences. Four finalists had been selected for papers judged to be the best in the field of health applications, both in terms of methodology and potential for impact. Of the finalists, Kristiaan was the only one from a university outside of North America.

Peter Goos has been awarded the "Statistics in Chemistry Award" for his article "A general strategy for analyzing data from split-plot and multistratum experimental designs", co-authored with Steven Gilmour, and published in "Technometrics". The Statistics in Chemistry Award was established by the American Statistical Association's Section on Physical and Engineering Sciences to recognize outstanding collaborative endeavors between statisticians and chemists. The award was presented at the Joint Statistical Meetings on August 3, in Montreal, Canada.

Peter Goos and Bradley Jones are this year's winners of the Technometrics Ziegel prize for their book "Optimal design of experiments: A case study approach", published by Wiley. Each year, the journal Technometrics offers a prize to the authors of the best book reviewed in the journal during the last year. The award is named after Eric Ziegel, who was the Journal's Book Review Editor for twenty years. The prize was awarded at the Joint Statistical Meetings on August 3, in Montreal, Canada.

Richard Paap has been awarded the title 'Distinguished Author' by the Journal of Applied Econometrics (JAE). Until now there have only been two individuals which have been awarded this title. In 2002 JAE awarded a similar title to Philip Hans Franses, together with Sir Clive Granger.

PhD Thesis Defenses

Twan Dollevoet (January 10, 2013): "Delay Management and Dispatching in Railways Date". Supervisor: Albert Wagelmans.

Karim Bannouh (January 11, 2013): "Measuring and Forecasting Financial Market Volatility using High-Frequency Data". Supervisor: Dick van Dijk.

Viorel Milea (February 7, 2013): "New Analytics for Financial Decision Support". Supervisor: Uzay Kaymak.

Murat Tarakci (March 15, 2013): "Behavioral strategy: Strategic consensus, power and networks". Supervisors: Patrick Groenen and Daan van Knippenberg.

Tim Salimans (May 23, 2013): "Essays in likelihood-based computational econometrics". Supervisors: Richard Paap and Dennis Fok.

Willem van Jaarsveld (May 30, 2013): "Maintenance centred service parts inventory control". Supervisor: Rommert Dekker.

Upcoming Events

International Conference on Operations Research (OR2013): September 3-6, 2013, World Trade Centre, Rotterdam.

The annual international Conference on Operations Research is organized by the German and the Dutch OR Society. This year's theme is "Impact on People, Business and Society", with two renowned plenary speakers: Alexander Rinnooy Kan, who had positions in academia, business and government, and Steve Sashihara, well-known for his book "The Optimization Edge", can perfectly address the theme. Moreover, two new awards are dedicated to the theme: the "Young participant with most academic impact" and the "Young participant with most practical impact" award.

Organizing Committee: Albert Wagelmans, Dennis Huisman, Rommert Dekker, Adriana Gabor, Wilco van den Heuvel, Leo Kroon and René de Koster. Email: or2013@ese.eur.nl.

Please visit the website: <http://www.or2013.org>.

HeartBeat Festival: September 5, 2012, 17:00 h.

In the academic year 2013-2014 the EUR will be celebrating its 100th anniversary. The campus has been given a new heart: a lively meeting place in the middle of the campus. Experience the new Campus Heart and celebrate the centennial during the opening festival on September 5.

Please register before September 3 via <https://efr.wufoo.com/forms/subscription-heartbeat-festival/>. For more information: www.eur.nl/heartbeatfestival.

Dutch-Belgian Database Day 2013: November 29, 2013, World Trade Center, Rotterdam.

The Dutch-Belgian Database Day 2013 (DBDBD 2013) is a yearly one-day workshop organized by a Belgian or Dutch university, whose general topic is database research. This year, DBDBD is organized by the Erasmus University Rotterdam (EUR) under auspices of SIKS, the Dutch research school for information and knowledge systems. At the DBDBD, junior researchers from the Netherlands and Belgium can present their recent results, and meet senior researchers in the field of databases. Local organizers are: Flavius Frasinca, Alexander Hogenboom, Frederik Hogenboom, Kim Schouten and Damir Vandic. For further information: <http://www.dbdbd.nl>; <http://www.dbdbd.be>.

Econometric Institute PhD Conference (EIPC): Thursday afternoon, January 9, 2014, Woudestein campus.

At this conference second-to-last-year PhD students will present their current work. Each presentation is discussed by one of the staff members. This conference provides an excellent overview of the work that is currently being conducted by PhD students within the Econometric Institute.

Local organizers: Tom Boot and Bruno Jacobs.

Upcoming PhD thesis defenses:

- **Mathijn Retel Helmrich:** October 3, 2013.
- **Remy Spliet:** October 18, 2013, Senate Hall, 13:30 h.
Thesis: Vehicle routing with uncertain demand. Supervisor: Rommert Dekker.
- **Lanah Evers:** November 28, 2013.
- **Lukasz Gaterek:** December 12, 2013.

Miscellaneous

Attendance list

Please fill out the attendance list at the secretariat (H11-02) to inform the secretariat about your presence at the EUR and to enable the secretaries to give the correct information to your colleagues and students.

Digital archive of written exams

OSC/ESE has developed a digital exam archive for quality control purposes. All written exams from 2008-2009 onwards will be stored in this archive. All lecturers are requested to send a digital copy of the written exams and solutions (if available) to Marianne (eb-secr@ese.eur.nl), AFTER the examination took place.

Please also visit on a regular basis the EI website: <http://www.econometric-institute.com> or http://www.eur.nl/ese/over_ese/capaciteitsgroepen/econometrie/.

Information for EI members and downloadable forms can be found on the EI Share site (Intranet; log in with your ERNA account). Please report your ERNA account to Anneke if you cannot get access to the EI Share site.

Recently, the Econometric Institute also launched a Facebook account: <https://www.facebook.com/econometric.institute>.

For all kind of general questions and reservations of rooms please use: eb-secr@ese.eur.nl.





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- EI 2013-01 Ioannis Mallidis, Rommert Dekker & Dimitrios Vlachos. Tactical/operational decision making for designing green logistics networks. pp. 36
- EI 2013-02 Philip Hans Franses & Wouter Knecht. The late 1970's bubble in Dutch collectible postage stamps. pp. 28
- EI 2013-03 Chia-Lin Chang, David Allen & Michael McAleer. Recent developments in financial economics and econometrics: An overview. pp. 22
- EI 2013-04 Ping-Yu Chen, Chia-Lin Chang, Chi-Chung Chen & Michael McAleer. Modelling the effects of oil prices on global fertilizer prices and volatility. pp. 36
- EI 2013-05 Chia-Lin Chang & Michael McAleer. What do experts know about forecasting journal quality? A comparison with ISI research impact in finance
- EI 2013-06 Peter W. de Langen & Christiaan Heij. Performance effects of the corporatisation of Port of Rotterdam authority. pp. 22
- EI 2013-07 Patrick J.F. Groenen & Ingwer Borg. The past, present, and future of multidimensional scaling. pp. 25
- EI 2013-08 F.R. McMorris, Henry Martyn Mulder & Fred S. Roberts. Strategy-proof location functions on finite graphs. pp. 14
- EI 2013-09 Chia-Lin Chang, Michael McAleer & Les Oxley. Coercive journal self citations, impact factor, journal influence and article influence. pp. 18
- EI 2013-10 Pieter C. Schoonees, Michel van de Velden & Patrick J.F. Groenen. Constrained dual scaling for detecting response styles in categorical data. pp. 31
- EI 2013-11 Sabine Knapp. An integrated risk estimation methodology: Ship specific incident type risk. pp. 14
- EI 2013-12 Philip Hans Franses. Are we in a bubble? A simple time-series-based diagnostic. pp. 27
- EI 2013-13 Massimiliano Caporin & Michael McAleer. Ten things you should know about DCC. pp. 18
- EI 2013-14 Wim Pijls. The minimum spanning tree and duality in graphs. pp. 8
- EI 2013-15 Thai Young Kim, Rommert Dekker & Christiaan Heij. The impact of forecasting errors on warehouse labor efficiency: A case study in consumer electronics. pp.27
- EI 2013-16 Sabine Knapp, Christiaan Heij, Ross Henderson & Edward Kleverlaan. Ship incident risk in the areas of Tubbataha and Banc d'Arguin: A case for designation as particular sensitive sea area? pp. 28
- EI 2013-17 Bart van Riessen, Rudy R. Negenborn, Rommert Dekker & Gabriel Lodewijks. Service network design for an intermodal container network with flexible due dates/times and the possibility of using subcontracted transport. pp. 16
- EI 2013-18 Not available yet
- EI 2013-19 Michael McAleer, Felix Chan & Les Oxley. Modelling and simulation: an overview. pp. 17
- EI 2013-20 Michael McAleer, John Suen & Wing Keung Wong. Profiteering from the dot-com bubble, sub-prime crisis and Asian financial crisis. pp. 44
- EI 2013-21 Massimiliano Caporin & Michael McAleer. Ten things you should know about the dynamic conditional representation. pp. 20
- EI 2013-22 Chia-Lin Chang, David E. Allen, Michael McAleer & Teodosio Perez Amaral. Risk modelling and management: an overview. pp. 10
- EI 2013-23 Michael McAleer & Kim Radalj. Herding, information cascades and volatility spillovers in futures markets. pp. 47
- EI 2013-24 Chia-Lin Chang, Michael McAleer & Ju-Ting Tang. International technology diffusion of joint and cross-border patents. pp. 44
- EI 2013-25 Koen Bel & Richard Paap. Modeling the impact of forecast-based regime switches on macroeconomic time series. pp. 36