

Econometric Institute News

Winter 2012



General information

Multifunctionals

In the course of January 2013 all networkprinters in H10-27, H11-08 and H11-47 will be removed as soon as the print option on the multifunctionals (MFP's) will be operational.

How to use the MFP

To scan, first press 'scan-to-me' then log in. Place the document in the document feeder and press the start button. The scan will be sent to your e-mail. It will take some time, so please don't panic if the scan has not arrived in the first few seconds after you left the MFP.

To copy, log in then press the 'home' button on the control panel and then the 'copying' button on the screen. Place the document in the document feeder, choose your required settings and press the start button.

If you need help with the MFP's, please ask the secretariat.

Room H11-08

Room H11-08 will get a new destination as conference room as soon as the multifunctionals are operational.

The boxes with forms have been replaced from room H11-08 to the cabinet next to the mailboxes.

Reimbursements deadline

Please submit all your reimbursement requests for 2012, e.g. for your business trips, as soon as possible. All reimbursements concerning the current year have to be processed and booked before the end of the year.

Please hand in all reimbursement requests **before Friday 14**th **December!** The secretariat will process them quickly in order to have them booked by the Financial Department before the university closes for the holiday season.

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.

Christmas holiday

The ESE Christmas Drink will take place on Tuesday, December 18 at 15:30 in the Cum Laude.

The university will be closed from Monday, December 24, 2012 – Tuesday, January 1, 2013.

The secretariat will be closed from Friday, December 21 up to and including Wednesday January 2, 2013.

Premaster Program

Starting in September 2013, ESE will offer a fully fledged pre-master programme as a preparation for the master program Econometrics & Management Science. The premaster program aims at students with a bachelor diploma in a technical field and at students with a bachelor in economics, who have sufficient mathematical knowledge. Depending on the background and desired specialization, the programme comprises 44 to 56 ECTS. It consists of key courses from the first and second year of our bachelor programmes. To enhance a feasible course schedule, we created two new courses (Probability Theory and Statistics) in Block 1. The students in the pre-master programme follow all other courses jointly with the regular bachelor students. Students with a Dutch bachelor follow the courses in the Dutch Econometrie programma; others take the courses in the Econometrics programme. This programme replaces the existing "schakelprogramma". You can contact Erik Kole for more information.

Personnel

Marianne Kroek has been appointed as secretary as from January 1, 2013. Her office days are Wednesday and Friday. Her email is kroek@ese.eur.nl and she can be reached through ext. 81264.

Mathijn Retel Helmrich will leave the Econometric Institute as from January 1, 2013 to accept a postdoc position at McGill University in Montreal, Canada.

Rui Jorge de Almeida has an appointment as PhD student from November 1, 2012 till May 1, 2013. His office is in room H10-25 and he can be reached through ext. 82269.

Tim Salimans' appointment as PhD student has been extended till February 1, 2013. His office is in room H11-05 and he can be reached through ext. 81342.

Andreas Alfons will join the Statistics section on February 1, 2013 as assistant professor. His office is in room H11-21 and he can be reached through ext. 82588.

Taoying Farenhorst will leave our Institute since she has an appointment at SNS as from February 1, 2013.

PhD students

Charlie Ye

October 1: ERIM PhD student on the project "Decision making and mechanism design in multi-objective combinatorial auctions", supervised by Rommert Dekker and Yingqiang Zhang.

Bart Keijsers

December 16: TI PhD student on the project "Econometric analysis of strategic asset allocations", supervised by Dick van Dijk and Bart Diris.

Harwin de Vries

January 1: ERIM PhD student on the project "Humanitarian aid logistics", supervised by Albert Wagelmans.

Hospitality agreements, research visits, and guest lecturers

Hospitality agreements of former EI members

- Harm Bart
- Herman van Dijk
- Elli Hoek van Dijke
- Uzay Kaymak
- Rob Potharst
- Wim Pijls
- Paul de Boer
- Kees Bouwman
- Hospitality agreements of (former) PhD students
- Lanah Evers
- Lukasz Gatarek
- Sander Gerritsen
- Wei Li
- Arco van Oord
- Vitalie Spinu

General hospitality agreements

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

Research visits

R. lanole MSc., National Institute of Economic Research, Romanian Academy (Peter Wakker) October 1, 2012 – December 31, 2012

A. lodice D'Enza, University of Cassino, Italy (Patrick Groenen and Michel van de Velden) December 1 -12

E. Topan, TU/e, Operations, Planning, Accounting and Control (Rommert Dekker) December 1, 2012 – December 1, 2013

Guest lecturer - Robin van der Marel

Awards / Grants / Funding

Bart Diris received an honourable mention of the Christiaan Huygens award with his paper "Strategic asset allocation: the effect of uncertainty on portfolio choice".

http://www.nieuwsbank.nl/inp/2012/11/01/J012.htm

Christiaan Heij

The election of 'Lecturer of the year' is organised for and by students, who have full liberty in rewarding outstanding lecturing performance by voting on the lecturer they perceived to have lectured best throughout last academic year. For Econometrics and Operations Research Christiaan Heij won.

"Although he teaches some of the toughest courses, his lectures are amongst the clearest of all!"

PhD thesis defenses

Twan Dollevoet: January 10, 2013, Senate Hall, 13:30 "Delay management and dispatching in railways". Supervisors: Albert Wagelmans and Dennis Huisman.

Karim Bannouh: January 11, 2013, Senate Hall, 09:30 "Measuring and forecasting financial market volatility using high-frequency data". Supervisors: Dick van Dijk and Martin Martens.

Viorel Milea: February 7, 2013, Senate Hall, 15:30 "News analytics for financial decision support". Supervisors: Uzay Kaymak and Flavius Frasincar.

Upcoming events

January 11, 2013, JB-41

Workshop: "Innovative approaches in real-time railway operations" (Twan Dollevoet and Dennis Huisman).

January 14, 2013 at 15:30, 11th floor The Econometric Institute New Year drink.

January 18, 2013 at 12:30

The Econometric Study Association Rotterdam organises the BETA Thesis award.

February 7, 2013

Workshop: Semantic decision support systems (Viorel Milea and Flavius Frasincar).

September 3-6, 2013, World Trade Centre

International Conference on Operations Research (OR2013). Please visit the website: <u>http://www.or2013.org</u>. Organizing Committee: Albert Wagelmans, Dennis Huisman, Rommert Dekker, Taoying Farenhorst, Adriana Gabor, Wilco van den Heuvel, Leo Kroon and René Koster. Email: or2013@ese.eur.nl.

Link to the EI information: <u>\\few.eur.nl\dfs\staff\share\EB\algemeen</u>

Please visit also on a regular basis the EI website: http://www.eur.nl/ese/english/about_ese/departments/ department_of_econometrics

For all kind of general questions and reservations of rooms use <u>eb-secr@ese.eur.nl</u>.