

Robert Vermeulen

Personal details

Address Erasmusdomein 14A, NL-6229 GC Maastricht, the Netherlands
Telephone +31-(0)6 28 99 04 04 (cell phone), +31-(0)43 851 55 29 (landline)
Date of birth 25 September 1983
Place of birth Heerlen, the Netherlands
Nationality Dutch
E-mail rjg.vermeulen@home.nl
Website <http://www.personeel.unimaas.nl/r.vermeulen/index.html>

Desired research and teaching fields

International Finance, Applied Econometrics, Empirical Macroeconomics

Education

- 2007-present University of Luxembourg, Center for Research in Economic Analysis, Luxembourg, Luxembourg and Maastricht University, School of Business and Economics, Department of General Economics, Maastricht, the Netherlands
PhD candidate
Thesis title: "Essays on Financial Integration"
Expected date of completion: June 2010
Supervisors: Prof. Dr. M. Beine and Prof. Dr. B. Candelon
- 2005-2007 Maastricht University, School of Business and Economics, Maastricht, the Netherlands
Master of Philosophy in Economic and Financial Research, with distinction
Specialization: Econometrics
Thesis: "The Impact of Trade and Financial Liberalization on Stock Market Comovement"
- 2002-2005 Maastricht University, School of Business and Economics, Maastricht, the Netherlands
Bachelor of Science in Economics, with distinction
Specialization: International Economic Studies
- Fall 2004 University of California, Berkeley, United States
Exchange student study abroad program
My course performance was rewarded with a letter of recommendation from Professors G. A. Akerlof, T. E. Keeler and D. S. Lee
- 1995-2002 Sophianum high school, Gulpen, the Netherlands
Pre University Education (VWO), specialization Nature & Technique, graduation 2002, with distinction
Higher General Secondary Education (HAVO), graduation 2000, with distinction

Working experience

- 2007-present University of Luxembourg, Center for Research in Economic Analysis, Luxembourg, Luxembourg and Maastricht University, School of Business and Economics, Department of General Economics, Maastricht, the Netherlands
As PhD candidate my main task is to conduct research in the broad field of international finance. The results of my research are internationally presented and published.¹ In addition, I conducted teaching and organize a large conference (the Spring Meeting of Young Economists).
- 2006-2007 Maastricht University, School of Business and Economics, Department of General Economics, Maastricht, the Netherlands
Research assistant of Prof. Dr. J. Muysken
Project: Investigate the effects of the Stability and Growth pact on European government's ability to conduct countercyclical fiscal policy.
Results are internationally presented and forthcoming in *Oxford Economic Papers*.

¹ A full list of publications and conference presentations is provided as supplement.

- 2006 Algemene Onderwijsbond (General Teacher's Union), Utrecht, the Netherlands and Maastricht University, Research Centre for Education and the Labour Market, Maastricht, the Netherlands
Freelance project: The development of Dutch government's education expenses
The results are discussed in national media and national politics.
Supervisor: Prof. Dr. L. Borghans
- 2006 Maastricht University, School of Business and Economics, Department of General Economics, Maastricht, the Netherlands
Tutor bachelor course International Economic Relations.
- 2005-2006 Economics Faculty Maastricht Academy (first year student's study association), Maastricht, the Netherlands
Tutor extra tutorials quantitative economics.

Grants and awards

- 2008 Australian Securities Exchange price for best paper in quantitative finance
2007 PhD grant of the Luxembourg National Research Foundation (2007-2010)
2006 Member of honor society Beta Gamma Sigma
2000 Third nationally in the math Kangaroo contest

Professional activities

- 2009-present Spring Meeting of Young Economists 2010, Luxembourg
Co-chairman of local conference organizing committee. Responsible for the budget, venue, keynote speakers, social activities, communication with board and program committee.

Extracurricular activities

- 2005-present Infonomics and Economics Student Network Maastricht, Maastricht, the Netherlands
Founding board member, treasurer, member supervisory board, foreign trip committee

Technical skills

- | | |
|----------------------|----------------------------|
| Programming | Gauss and Matlab |
| Econometric Analysis | Stata and EViews |
| Applications | Latex and Microsoft Office |

Languages

- | | |
|---------|---------------|
| Dutch | Mother tongue |
| English | Excellent |
| German | Good |
| French | Limited |

Spare time activities

- Spinning, cycling, hiking, travelling

References

Prof. Dr. Michel Beine, University of Luxembourg, Center for Research in Economic Analysis, 162A, Avenue de la Faiencerie, L-1511 Luxembourg; T +352 46 66 44 67 52; E michel.beine@uni.lu

Prof. Dr. Bertrand Candelon, Maastricht University, School of Business and Economics, Department of Economics, Postbus 616, NL-6200 MD Maastricht; T +31-43-388 34 42; E b.candelon@maastrichtuniversity.nl

Prof. Dr. Joan Muysken, Maastricht University, School of Business and Economics, Department of Economics, Postbus 616, NL-6200 MD Maastricht; T +31-43-388 38 08; E j.muysken@maastrichtuniversity.nl

Publications

"Fiscal Policy and Monetary Integration in Europe: An Update", with B. Candelon and J. Muysken, forthcoming in *Oxford Economic Papers*

"The Dark Side of Global Integration: Increasing Tail Dependence" (2010), with M. Beine and A. Cosma, *Journal of Banking & Finance*, 34, 184-192

Working papers

"The International Wealth Effect: A Global Error-Correcting Analysis", with N. Holinski, Meteor Research Memorandum RM/09/019, submitted

"Remittances and Financial Openness", with M. Beine and E. Lodigiani, CREA Working Paper 09-09

"Dynamic International Portfolio Adjustment: Rational Investors and the Home Bias", Mimeo

Work in progress

"Global Housing Market Contagion", with C. Bruneau and O. Kaabia

"Nonstationary Equity Market Dependence: A Factor Approach", with C. Gengenbach and H. Manner

In Dutch

"Ontwikkeling van de Onderwijsuitgaven: Een studie naar de Nederlandse collectieve en particuliere uitgaven met een speciale focus op onderwijs", (2006), AOb website

Media coverage:

- "Verpleegsters, ambtenaren en leraren vechten om de pot met goud", Het onderwijsblad, 7/10/2006, pp. 16-20.
- "Relatief steeds minder aan onderwijs besteed" NOVA, Nederland 2, 6/10/2006.
- "Overheid geeft relatief gezien minder aan onderwijs dan dertig jaar terug", Trouw, 6/10/2006.
- "AOb: onderwijsgeld in dertig jaar fors gedaald", NRC.Next, 6/10/2006, p. 8.
- "Rijksuitgaven aan onderwijs relatief gedaald", Volkskrant, 6/10/2006, p. 2.
- "Er gaat de laatste decenia steeds minder geld naar onderwijs", RTL nieuws, 6/10/2006.
- "Nederland geeft steeds minder uit aan onderwijs", Radio 1 journaal, 6/10/2006.
- "Relatief steeds minder geld naar onderwijs", NOS journaal, radio 1, 6/10/2006.

Parliamentary questions: FEZ/CC/2006/39825

Conferences and talks

"Global Housing Market Contagion"

- DIW Macroeconometric Workshop, 2009, Berlin, Germany

"Dynamic International Portfolio Adjustment: Rational Investors and the Home Bias"

- 3rd Methods in International Finance Workshop, 2009, Luxembourg, Luxembourg
- Young Researcher Workshop on Financial Econometrics, 2009, Berlin, Germany
- 44th Euro Working Group on Financial Modelling Conference, 2009, San José, Costa Rica

"The International Wealth Effect: An Error Correcting Analysis"

- EEFS Conference, 2009, Warsaw, Poland
- 7th INFINITY Conference on International Finance, 2009, Dublin, Ireland

"The Dark Side of Global Integration: Increasing Tail Dependence"

- 2nd Methods in International Finance Network Workshop, 2008, Barcelona, Spain
- 7th Econometrics Day at the University of Paris X Nanterre, 2008, Paris, France
- 21st Australasian Banking and Finance Conference, 2008, Sydney, Australia
- Campus for Finance Research Conference, 2009, Vallendar, Germany
- Journées Doctorales de l'ADRES, 2009, Louvain-la-Neuve, Belgium
- 16th Forecasting Financial Markets Conference, 2009, Luxembourg, Luxembourg

"Fiscal Policy and Monetary Integration in Europe: An Update"

- NAKE Research Day, 2007, Utrecht, the Netherlands
- 12th International Conference on Macroeconomics and Finance, 2008, Rethymno, Greece
- 23rd Annual Congress of the European Economic Association, 2008, Milan, Italy