

Jens Klooster

Erasmus University Rotterdam
Econometric Institute
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Academic Positions

(Tenure Track) Assistant Professor, University of Groningen, September 2024-

Education

Ph.D., Econometrics, Erasmus University Rotterdam, 2024 (expected).
Junior Visiting Scholar, Nuffield College, University of Oxford, Hilary Term 2023.

M.Sc., Stochastics and Financial Mathematics, University of Amsterdam, 2019.
M.Sc., Economics (*cum laude*), University of Amsterdam, 2018.
B.Sc., Mathematics, University of Amsterdam, 2016.
B.Sc., Economics, University of Amsterdam, 2016.

Research

Publications

1. **Outlier Robust Inference in the Instrumental Variable Model With Applications to Causal Effects** (with Mikhail Zhelonkin), *Journal of Applied Econometrics*, Volume 39, 2024, p. 86-106.

Work in progress

1. **Outlier Robust Inference in (Weak) Linear Instrumental Variable Models** (with Mikhail Zhelonkin)
2. **On the Performance of M-estimators Under Outlier Contamination** (with Bent Nielsen).
3. **Outlier Robust Inference in the Instrumental Variable Model in Stata** (with Matthias Hofstede, Andrea Naghi and Mikhail Zhelonkin).
4. **Outlier Robust Inference in a General Class of Instrumental Variable Models.**

Presentations

2024

University of Groningen, University of Nottingham, University of Amsterdam.

2023

Nuffield Econometrics Lunch Seminar (Oxford), YES Causal Inference Workshop (Eindhoven), International Conference on Robust Statistics (Toulouse), International Association of Applied Econometrics (Oslo), European Summer Meetings of the Econometric Society (Barcelona).

2022

Netherlands Econometric Study Group (Groningen), Econometric Institute Internal Seminar (Rotterdam), International Association of Applied Econometrics (London), Erasmus University Rotterdam “Imbens Workshop” (Rotterdam), International Conference on Robust Statistics (Waterloo), 2nd International Econometrics PhD Conference (Rotterdam), European Winter Meetings of the Econometric Society (Berlin).

2021

Econometric Institute Internal Seminar (online), European Winter Meetings of the Econometric Society (online).

Teaching

Erasmus School of Economics, Erasmus University Rotterdam

Supervisor, Seminar Case Studies in Forecasting, 2024.

Supervisor, Seminar Case Studies in Applied Econometrics, 2023.

Supervisor, Bachelor Thesis, 2020, 2021, 2022, 2023.

Supervisor, Financial Case Studies, 2020, 2021, 2022.

Teaching Assistant, Academic Skills, 2020.

Teaching Assistant, Financial Derivatives, 2022, 2023.

Teaching Assistant, Quantitative Risk Management, 2019, 2020, 2022.

Amsterdam School of Economics, University of Amsterdam

Teaching Assistant, Mathematics II, 2018

Teaching Assistant, Econometrics, 2018

Teaching Assistant, Microeconomics, 2016

Teaching Assistant, Statistics I, 2014, 2015, 2017, 2018

Teaching Assistant, Mathematics I, 2014, 2015, 2016, 2017

Professional Activities

Co-organizer, Reading Group on Differential Privacy, 2022.

Co-organizer, Econometric Institute PhD Conference (9th edition), 25 March 2022.

Local Organizing Committee, DSSV-ECDA Conference, July 7 - 9, 2021.

Awards

Travel Award of \$500CAD to participate at ICORS 2022.

Travel Award of \$150USD to participate at IAAE 2022.

Best Poster Award NESG 2022 (€100)

Languages & Skills

Dutch (native), English (fluent)

Stata, L^AT_EX, R

References

Prof. dr. Chen Zhou

Professor of Statistics
Erasmus University Rotterdam
zhou@ese.eur.nl

dr. Mikhail Zhelonkin

Associate Professor
Erasmus University Rotterdam
zhelonkin@ese.eur.nl

Prof. dr. Bent Nielsen

Professor of Econometrics
University of Oxford
bent.nielsen@nuffield.ox.ac.uk

Prof. dr. Frank Windmeijer

Professor of Statistics
University of Oxford
frank.windmeijer@stats.ox.ac.uk

Latest CV update: February 23, 2024