

## Experience

---

- 2017 -** PhD in Econometrics  
*Vrije Universiteit Amsterdam and Tinbergen Institute*  
Promotor: prof. dr. S.J. Koopman  
Co-promotors: prof. dr. F. Blasques, prof. dr. mr. A.A.J. Blokland and prof. dr. F.M. Weerman  
Maternity leave during summer 2021
- 2016** Junior Researcher at *The Netherlands Institute for the Study of Crime and Law Enforcement*
- 2014 - 2015** Business Consultant at *DDB Unlimited, Amstelveen (formerly Databay)*

## Education

---

- 2015 - 2017** MPhil Econometrics at *Tinbergen Institute*
- 2013 - 2014** MSc Econometrics and Operations Research at *Vrije Universiteit Amsterdam*
- 2009 - 2013** BSc Econometrics and Operations Research at *Vrije Universiteit Amsterdam*

## Research

---

**Interests** Applied Econometrics; Economics of Crime; Economics of Education; Panel Data

### Published

Blasques, F., Hoogerkamp, M. H., Koopman, S. J., & van de Werve, I. (2021). Dynamic Factor Models with Clustered Loadings: Forecasting Education Flows using Unemployment Data. *International Journal of Forecasting*, 37(4), 1426–1441. <https://doi.org/10.1016/j.ijforecast.2021.01.026>

Abstract: We propose a dynamic factor model which we use to analyze the relationship between education participation and national unemployment, as well as to forecast the number of students across the many different types of education. By clustering the factor loadings associated with the dynamic macroeconomic factor, we can measure to what extent the different types of education exhibit similarities in their relationship with macroeconomic cycles. To utilize the feature that unemployment data is available for a longer time period than our detailed education panel data, we propose a two-step procedure. First, we consider a score-driven model which filters the conditional expectation of the unemployment rate. Second, we consider a multivariate model in which we regress the number of students on the dynamic macroeconomic factor, and we further apply the  $k$ -means method to estimate the clustered loading matrix. In a Monte Carlo study, we analyze the performance of the proposed procedure in its ability to accurately capture clusters and preserve or enhance forecasting accuracy. For a high-dimensional, nation-wide data set from the Netherlands, we empirically investigate the impact of the rate of unemployment on choices in education over time. Our analysis confirms that the number of students in part-time education covaries more strongly with unemployment than those in full-time education.

## Work in Progress

*Families, Crime and the Economy: Micro Conditions as Moderator of Macro Effects*  
(with Arjan Blokland and Frank Weerman, [revise and resubmit](#))

*Job Loss and Crime - What's Income Got To Do With It?*  
(with Olivier Marie)

## Fellowships and Awards

---

**2018 -** Fellow at The Netherlands Institute for the Study of Crime and Law Enforcement  
**2016/2017** Finalist TA of the Year at Tinbergen Institute  
**2015 - 2017** Scholarship for MPhil Econometrics at Tinbergen Institute (€30.000,-)

## Conferences and Seminars (including organizing)

---

**Nov. 2020** Annual Meetings of the Criminology Consortium (presented)  
**Sep. 2020** Annual Conference of the European Society of Criminology (presented)  
**Nov. 2019** Brown Bag Seminar at VU Amsterdam - Econometrics (presented)  
**Sep. 2019** Transatlantic Workshop on the Economics of Crime (attended)  
**May 2019** Netherlands Econometric Study Group (poster)  
**May 2019** Annual Jamboree for PhD Candidates at Tinbergen Institute (presented)  
**Nov. 2018** Netherlands Economists Day at Dutch Central Bank (attended)  
**May 2018** Annual Jamboree for PhD Candidates at Tinbergen Institute (co-organized)  
**May 2018** Brown Bag Lunch Seminar at NSCR (presented)  
**April 2018** Lunch Seminar at VU Amsterdam - Economics (presented)  
**March 2018** Brown Bag Seminar at VU Amsterdam - Econometrics (presented)  
**2018 - 2020** PhD Lunch Seminar Series at Tinbergen Institute (co-organized)  
**Dec. 2017** (EC)<sup>2</sup> on Time-varying Parameter Models (attended)

## Teaching

---

*University Teaching Qualification (or BKO in Dutch) obtained in January 2020*

**2020 -** Executive Education courses in Econometrics at VU Amsterdam (Co-organizer)  
**2020** Econometrics Summer Workshop at VU Amsterdam (Co-organizer)  
**2019** Data Science Practical at VU Amsterdam (TA, 2nd year BSc)  
**2018 -** Thesis Supervision at VU Amsterdam (BSc, MSc)  
**2018 -** Time Series Models at VU Amsterdam (TA, MSc)  
**2018 -** Practical Case Study at VU Amsterdam (Coordinator, Minor)  
**2018 -** Econometrics II Part 1 at VU Amsterdam (TA, 2nd year BSc)  
**2017 -** Econometrics II Part 2 at VU Amsterdam (TA, 2nd year BSc)  
**2017** Advanced Econometrics III at Tinbergen Institute (finalist TA of the Year, 1st year MPhil)

## PhD Courses (not for credits)

---

<b>Jan. 2019</b>	SBE Didactics Training Course - Personal Didactical Qualities at VU Amsterdam
<b>Sep. 2018</b>	SBE Didactics Training Course - Didactical Knowledge and Skills at VU Amsterdam
<b>June 2018</b>	Python for Computational Economics by John Stachurski at Tinbergen Institute
<b>May 2018</b>	TI Lectures Econometrics by Guido W. Imbens at Tinbergen Institute
<b>April 2018</b>	SBE Didactics Training Course - Thesis Supervision at VU Amsterdam

## Miscellaneous

---

<b>2021 -</b>	Member of SBE Representative Council at Vrije Universiteit Amsterdam
<b>2020 - 2021</b>	Member of SBE PhD Council at Vrije Universiteit Amsterdam
<b>2018 &amp; 2019</b>	Captain of the VU Amsterdam team at the World Econometric Game
<b>2015 - 2017</b>	Student Member of Educational Board at Tinbergen Institute

<i>Computer</i>	L <sup>A</sup> T <sub>E</sub> X, OxMetrics, Python, Stata and SQL
<i>Languages</i>	Dutch (native), English (fluent) and German (basic)
<i>Hobbies</i>	Cooking, running and football