

# Geert Mesters

## General Information

Address	Universitat Pompeu Fabra Department of Economics Ramon Trias Fargas 25?7 08005 Barcelona, Spain
Contact	Phone: +34 672 124 872 Email: geert.mesters@upf.edu
Website	<a href="http://www.geertmesters.nl">http://www.geertmesters.nl</a>
Citizenship	Dutch

## Employment

2014/-	<b>Assistant Professor of Economics</b> at Universitat Pompeu Fabra, Barcelona  <b>Affiliated Professor</b> Barcelona GSE  <b>Research Associate</b> at The Netherlands Institute for the Study of Crime and Law Enforcement
--------	--

## Education

2010/14	<b>PhD Econometrics</b> , VU University Amsterdam and Tinbergen Institute Dissertation title: “Essays on Nonlinear Panel Time Series Models” Supervisors: Prof. S.J. Koopman and Prof. C.C.J.H. Bijleveld
2010/14	<b>PhD Law and Criminology</b> , VU University Amsterdam and The Netherlands Institute for the Study of Crime and Law Enforcement Dissertation title: “Disentangling Criminal Careers for Disadvantaged Youths” . Supervisors: Prof. C.C.J.H. Bijleveld, Prof. S.J. Koopman and Dr. V.R. van der Geest
2008/10	<b>MSc Econometrics</b> (cum laude), VU University Amsterdam
2006/08	<b>BSc Econometrics and Operational Research</b> (distinction), VU University Amsterdam

## Publications

- 2016 | Koopman, S.J. & Mesters, G. (2016), “Empirical Bayes Methods for Dynamic Factor Models”. *The Review of Economics and Statistics*, (forthcoming)
- Mesters, G., Ooms, M. & Koopman, S.J. (2016), “Monte Carlo Maximum Likelihood Estimation for Generalized Long-Memory Time Series Models”. *Econometric Reviews*, 35, pp. 659-687.
- Mesters, G., V. van der Geest & C. Bijleveld (2016), “Crime, Employment and Social Welfare: an individual-level study on disadvantaged males”. *Journal of Quantitative Criminology*, 32, pp. 159-190.
- 2014 | Mesters, G. & Koopman, S.J. (2014), “Generalized Dynamic Panel Data Models with Random Effects for Cross-Section and Time”, *Journal of Econometrics*, 180, pp. 127-140.
- Mesters, G. & Koopman, S.J. (2014), “Forecasting the Boat Race”. In: Koopman, S.J. & Shepherd, N. (Eds.). *Unobserved Components and Time Series Econometrics*. Oxford: Oxford University Press, (Forthcoming)
- 2013 | Mesters, G., Bijleveld, C.C.J.H. & Hushek, D. (2013), “The Effect of Unemployment on Crime in High Risk Families in the Netherlands between 1920 and 2005”. In: Weerman, F. & Bijleveld, C.C.J.H. (Eds.). *Criminal behavior from school to the workplace. Untangling the complex relations between employment, education, and crime*. London: Routledge, pp. 142-165.

## Working Papers

- 2016 | Barnichon, R. and Mesters, G. (2016), “On the Demographic Adjustment of Unemployment”, *Submitted*
- van den Berg, C. and Mesters, G. (2016), “The Employment-Crime Association for Juvenile Sex Offenders”, *Submitted*
- Mesters, G., Schwaab, B. & Koopman, S.J. (2016), “Bond market purchases and the term structure of sovereign bond yields”, *In progress*
- Mesters, G., Brownlees, C.T. (2016), “Detecting Granular Time Series in Large Panels”, *In progress*
- Mesters, G. (2016), “Testing for Granularity”, *In progress*

## Teaching

2014/16	Advanced Econometrics I (graduate level) Econometrics I (graduate level) Advanced Econometrics III (graduate level)
2010/14	Advanced Time Series Econometrics (graduate level) Business Mathematics (undergraduate level) Statistics (undergraduate level)

## Conferences and Seminars

2016	Workshop on Time Series Analysis in Macro and Finance (Barcelona GSE Summer Forum), IAAE 2016 Annual Conference (Milan, Italy), Risk Measures Conference (Orleans, France), 10th International Conference on Computational and Financial Econometrics (Sevilla, Spain), SAEe 2016 (Bilbao, Spain)
2015	European Society of Criminology meeting 2015 (Porto), Workshop on Time Series Analysis in Macro and Finance (Barcelona GSE Summer Forum), The 11th International Symposium on Econometric Theory and Applications (SETA 2015, Tokyo), Workshop on High-Dimensional Time Series in Macroeconomics and Finance (Vienna), Workshop in Time Series Econometrics (Zaragoza), Third Lisbon Research Workshop on Economics, Statistics and Econometrics of Education, 6th Italian Congress of Econometrics and Empirical Economics (Salerno)
2014	Workshop on Forecasting Techniques (European Central Bank, Frankfurt), RES job market meeting (UCL, London), University of Saint Andrews (seminar), University of Bonn (seminar), Monash University (seminar), Universitat Pompeu Fabra (seminar), University of Manchester (seminar), Glasgow University (seminar)
2013	NBER-NSF time series conference (Federal Reserve Board, Washington), Workshop on Non-Standard Monetary Policy (European Central Bank, Germany), European Central Bank (Financial Research seminar series), VU University (Econometrics and Operational Research seminars)
2012	EEA-ESEM (Malaga, Spain), NBER-NSF time series conference (College Station, United States), CFE-ERCIM (Oviedo, Spain), University of Alicante (Economics seminar), NESG meeting (Groningen, The Netherlands), Tinbergen Institute (PhD seminar series), Annual Conference of the European Society of Criminology (Bilbao, Spain), Workshop on Education, Employment and Crime (Amsterdam, The Netherlands), Conference in honor of Andrew Harvey's 65th year (Oxford-Man Institute, Oxford, United Kingdom)

## Other Professional Activities

- |         |  |
|---------|--|
| 2016    | <b>Grant:</b> Ayudas Fundacin BBVA a Equipos de Investigacin Cientfica 2016 (joint with Barbara Rossi, Madjid Al Sadoon and Christian Brownlees)   |
| 2014    | <b>Grant:</b> Marie Curie Co-Fund CoFund Grant: Marie Curie FP7-PEOPLE-2012-COFUND Action. Grant agreement no: 600387.<br><br><b>Grant:</b> C. Willems Foundation for data collection in Rwanda.<br><br><b>Grant:</b> Phoolan Devi Institute for the study of Welfare and Crime. |
| 2013    | <b>Internship:</b> European Central Bank, Financial Research Division.   |
| 2011/12 | <b>Econometric Game</b> participant and second place in 2011.  |

**Last updated: September 23, 2016**

**[www.geertmesters.nl](http://www.geertmesters.nl) for abstracts, papers, presentations and code.**