***Curriculum Vitae (short)*** *March 30, 2017*

From 2005 to 2013 Franz C. Palm has been an Academy Professor in Econometrics, appointed  by the [Royal Netherlands Academy of Arts and Sciences](http://www.knaw.nl/).

Since 1985 he is professor of econometrics at Maastricht University. He has been dean of the School of Business and Economics, Maastricht University, 1986-1989, 1998-2001, and 2004-2006, and acting dean of the Faculty of Humanities and Sciences, 2015-2016.  He has been professor of econometrics at the Free University Amsterdam, 1980-1985.

He holds a PhD degree (1975) in economics/econometrics from the University of Louvain.

Before being appointed at the Free University Amsterdam, he has been a research associate at the Center for Operations Research and Econometrics, University of Louvain, 1971-1972, 1974-1977, and at the Graduate School of Business, University of Chicago, 1972-1974.

Franz C. Palm has been a visiting professor at the University of Louvain and at the Graduate School of Business of the University of Chicago, and a visiting fellow at Harvard University and at Université de Montréal.

Since 2000, he is a foreign member of the Royal Netherlands Academy of Arts and Sciences, Humanities and Social Sciences Division.

He is a fellow of the American Statistical Association, the Journal of Econometrics, the European Economic Association and of CESifo.

Franz C. Palm has been founding co-editor of the [Journal of Empirical Finance](http://www.elsevier.com/wps/find/journaldescription.cws_home/523106/description#description), associate editor of the Journal of Econometrics, member of the editorial board of De Economist and associate editor of the Journal of Economic and Business Statistics and the European Economic Review. He is a member of the Board of Editors of the German Economic Review and associate editor of CESifo Economic Studies.

In 2009, he has been awarded a doctorate honoris causa by Université de Fribourg/Universität Freiburg (Switzerland).

In 2015, he was knighted in the *Orde van de Nederlandse Leeuw*.

***Research interests***

*Time series methods and dynamic panel data models in econometrics:*

I contribute to the development of new econometric models and statistical methods for time series and panel data to understand the dynamics between the variables in these models and use them for forecasting and policy analysis, including measuring the uncertainty surrounding forecasts and policy effects.

Among other, I have applied these models and methods in macroeconomic forecasting, in the analysis of the dynamics between R&D and innovation at the firm level and to measure and model uncertainty, risk and value-at-risk of monetary and financial assets. I have used my expertise in research commissioned and funded by business firms and public institutions.

***Research contributions***

***Refereed Articles***

“Multilevel hierarchical Bayesian vs. state-space approach in time series small area estimation: The Dutch Travel Survey”, with Bollineni-Balabay, O., Brakel, van den, J. and Boonstra, H.J., 2016, under review by the ***Journal of the Royal Statistical Society, Series A.***

“State space time series modelling of the Dutch labour force survey: Model selection and MSE estimation”, with Bollineni-Balabay, O., and J. van den Brakel, 2016, forthcoming in ***Survey Methodology***.

“On the univariate representation of BEKK models with common factors” with Hecq, A. and S. Laurent, ***Journal of Time Series Econometrics*** 8, 2016, 91-114.

“Testing for jumps in conditional GARCH models, a robust approach”, with Laurent, S., and C. Lecourt,  ***Computational Statistics and Data Analysis*** 100, 2016, 383-400.

 “Treating structural level and variance breaks in a state space setting: the case of the Dutch road transportation survey”, with Bollineni-Balabay, O., and J. van den Brakel, ***Journal of the Royal Statistical Society, Series A***, 179, 2016, 377-402, with an online supplement.

 “Long-term strategic asset allocation: An out-of-sample evaluation”, with Diris, B. and P. Schotman, ***Management Science*** 61, 2015, 2185-2202, with an online supplement.

“R&D, innovation and productivity in Dutch and French manufacturing: A panel data analysis”, with Raymond, W., Mairesse, J., and P. Mohnen, ***European Economic Review*** 78, 2015, 285-306.

“Stock markets, banks and long run economic growth”, with Cavenaile, L., and C. Gengenbach, ***De Economist*** 162, 2014, 19-24.

“Memorial Statements by Anderson, Judge, Press, Alenby and Palm”, in Arnold Zellner, Scientist, Leader, Mentor and Friend”, Maasoumi, E., and E. S. Soofie, eds., ***Econometric Reviews 33,*** 2014, 424-427.

“Multivariate dynamic probit models : an application to financial crises mutation”, with Candelon, B., Dumitrescu, E.-I., and C. Hurlin, ***Advances in Econometrics*** 32, 2013, 395-427.

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“Introduction to Factor Structures in Multivariate Time Series and Panel Data”, with Urbain, J.-P., ***Journal of Econometrics*** 163, 2011, 1-3.

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“Banking and debt crises in Europe : The dangerous liaisons?”, with Candelon, B., ***De Economist*** 158, 2010, 81-99.

“A sieve bootstrap test for cointegration in a conditional error correction model”, with Smeekes, S. and J.-P. Urbain, ***Econometric Theory*** 26, 2010, 647 – 681.

“Panel unit root tests in the presence of cross-sectional dependencies: Comparison and implications for modelling”, with Gengenbach, C. and J.-P. Urbain, ***Econometric Reviews*** 29, 2010, 111-145.

“Editors’ introduction to heavy tails and Paretian distributions in empirical finance – a volume honoring Benoît Mandelbrot”, with Dufour, J.-M. and J.-R. Kurz-Kim, ***Journal of Empirical Finance*** 17, 2010, 177-179.

“Studying co-movements in large multivariate models prior to multivariate modelling”, with Cubadda, G., and A. Hecq, ***Journal of Econometrics*** 148, 2009, 22-35.

“Central bank FOREX market interventions assessed using realized moments”, with Beine, M. and S. Laurent, ***Journal of International Financial Markets,  Institutions and Money*** 19, 2009, 112-127.

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“Financial constraints and other obstacles: Are they a threat to innovations?’, with Mohnen, P., Schim van der Loeff, S., and A. Tiwari, CESifo Working Papers No. 2204, 2008, ***De Economist***  156, 2008, 201-214.

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***Contributions to books***

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# *Editor of special issues*

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