

Bernhard van der Sluis

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Econometric Institute, Erasmus University Rotterdam
Burgemeester Oudlaan 50, 3062 PA Rotterdam, the Netherlands

Education

Erasmus University Rotterdam	2023 - 2027
Ph.D. in Econometrics, expected completion August 2027	
Supervisors: prof. dr. Richard Paap, dr. Wendun Wang	
Research visit: Department of Economics, University of Pennsylvania	Spring 2026
Host: prof. dr. Xu Cheng	
Tinbergen Institute	2021 – 2023
Research Master Business Data Science, <i>cum laude</i>	
Tracks: Advanced Econometrics, Finance	
Vrije Universiteit Amsterdam	2018 – 2021
B.Sc. in Econometrics and Operations Research, <i>cum laude</i>	
Tracks: Econometrics and Data Science	

Research fields

Primary: Econometrics; Panel data models
Secondary: Statistical learning; Time series analysis

Publications

Mingxuan Song, Bernhard van der Sluis, and Yicong Lin (202x). [PyTimeVar: A Python package for trending time-varying time series models](#). Journal of Statistical Software. (Accepted) [PyPi](#) | [GitHub](#) | [Read the Docs](#)

Marina Friedrich, Yicong Lin, Pavitram Ramdaras, Sean Telg, and Bernhard van der Sluis (2025). [Modelling time-varying relations in housing prices: A semiparametric panel approach](#). Journal of the Royal Statistical Society: Series C: Applied Statistics. (Open Access)

Yicong Lin, Mingxuan Song, and Bernhard van der Sluis (2024). [Bootstrap inference for linear time-varying coefficient models in locally stationary time series](#). Journal of Computational and Graphical Statistics. (Open Access)

Working papers

[Identification, Estimation, and Robust Inference of Structural Autoregressions for Multidimensional Data](#) (2026, Job market paper)

[Markov Regime-Switching Panel Models with Grouped Heterogeneity](#), with Richard Paap and Wendun Wang (2026).

[Multiscale Comparison of Nonparametric Trending Coefficients](#), with Marina Khismatullina (2025).

[Bootstrapping Trending Time-Varying Coefficient Panel Models with Missing Observations](#), with Yicong Lin and Marina Friedrich (2024).

Work in progress

[Group Factors in Single Stock Options](#), with Maria Grith, Marina Khismatullina, and Wendun Wang

[Gradient-Boosted Panel MIDAS Trees](#), with Lucas Veraart and Anastasija Teterova.

Teaching

Erasmus University Rotterdam	
Thesis Supervision (BSc, MSc)	2024, 2025, 2026
Programming for Data Science and Marketing Analytics (MSc)	2025, 2026
Introduction to Machine Learning (BSc)	2025
Academic Skills (BSc)	2024
Introduction to Statistics (BSc)	2023

Tinbergen Institute

Advanced Machine Learning (MPhil/PhD)	2024, 2025
Reinforcement Learning (MPhil/PhD)	2024, 2025
Advanced Econometrics III (MPhil/PhD)	2023
Advanced Econometrics I (MPhil/PhD)	2022

University of Amsterdam

Stochastic Calculus (MSc)	2022, 2023
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Seminar & conference presentations

2026	Invited Seminar @ Federal Reserve Bank of Philadelphia	Philadelphia, US
	New York Camp Econometrics 2026 [poster]	Lake Placid, US
	2026 SBIES NSF/CEME Conference [poster]	Seattle, US
	TI/BDS Job Market Jamboree	Amsterdam, the Netherlands
	Asia Meeting of the Econometric Society, East & Southeast Asia	Hanoi, Vietnam
	Invited Seminar @ Chinese Academy of Sciences	Beijing, China
	RSS International Conference 2026 [invited]	Bournemouth, UK
	Internal Seminar @ Econometric Institute	Rotterdam, the Netherlands
	Invited Seminar @ VU Amsterdam (scheduled)	Amsterdam, the Netherlands
2025	(EC) ² 2025 Conference [poster x2]	Lugano, Switzerland
	4th International Econometrics PhD Conference 2025	Rotterdam, the Netherlands
	International Panel Data Conference (IPDC) 2025	Montpellier, France
	IAAE 2025	Turin, Italy
	Internal Seminar @ Econometric Institute	Rotterdam, the Netherlands
2024	IWEEE 2024	Bolzano, Italy
	Econometric Institute Internal PhD Conference 2024	Rotterdam, the Netherlands
	NESG 2024 17th Meeting [poster]	Maastricht, the Netherlands
	Asia Meeting of the Econometric Society, East & Southeast Asia	Ho Chi Minh City, Vietnam
2023	17th International Conference on Computational and Financial Econometrics	Berlin, Germany
	NESG 2023 16th Meeting [poster]	Rotterdam, the Netherlands
	5th Quantitative Finance & Financial Econometrics	Marseille, France
2022	Brown Bag Seminar @ VU Amsterdam	Amsterdam, the Netherlands

Grants and awards

Cultuurfonds grant, €5,500	2025
Second place, Econometric Game	2025
Valedictorian (Class '23 Research Master Business Data Science)	2023
Tinbergen Institute Full Scholarship	2022 – 2023

Relevant experience

Referee for Advances in Econometrics	
RA for Profs. Richard Paap and Wendun Wang, Erasmus University Rotterdam	2022 – 2023
RA for Profs. Yicong Lin and Marina Friedrich, VU Amsterdam	2022
Honours RA for Prof. André Lucas, VU Amsterdam	Fall 2020
Member Council, Rabobank, Haarlem-IJmond	2019 – 2023

Personal Information

Citizenship: Dutch
Languages: Dutch (native), English (fluent), Vietnamese (basic)
Programming: Python, MATLAB, R, VS Code, Linux, Cloud Computing, LaTeX, GitHub

References

Prof. Xu Cheng, University of Pennsylvania, xucheng@econ.upenn.edu
Dr. Eva Janssens, University of Michigan, evafj@umich.edu
Prof. Richard Paap, Erasmus University Rotterdam, paap@ese.eur.nl
Dr. Wendun Wang, Erasmus University Rotterdam, wang@ese.eur.nl