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Expertise

Jan R. Magnus is full professor of econometrics at the Department of Econometrics and Operations Research, and research fellow of CentER, both at Tilburg University. Magnus is (co)author of eight books and about one hundred scientific papers. His current interests are mainly model averaging, sensitivity analysis, catastrophe, and sport statistics.

Education

1966 Final examination Gymnasium-β

1966/67 Albert Schweitzer College, Switzerland
study of music, philosophy and literature

1967 Start study in econometrics at the University of Amsterdam

1969/70 Switch to philosophy and logic

1975 Doctoraalexamen (M.Sc.) in econometrics (cum laude), University of Amsterdam

1981 Ph.D., University of Amsterdam

Professional employment record

1974/75 Research Assistant, Institute of Actuarial Science and Econometrics, University of Amsterdam

1976 Research Fellow, Economic Institute, Leyden University

1977/79 Research Fellow, Institute of Actuarial Science and Econometrics, University of Amsterdam (Scholarship from the Netherlands Organization for the Advancement of Pure Research, ZWO)

1979/81 Visiting Assistant Professor, Department of Economics, University of British Columbia, Vancouver

1981/96 Lecturer, then Senior Lecturer and (from 1991) Reader in Econometrics, Department of Economics, The London School of Economics, London

1988/96 Senior Research Fellow, CentER, Tilburg University

1989 Visiting Professor, Department of Economics, University of California, San Diego

1990/91 Professor of Econometrics, Department of Economics, Tilburg University

1993 Visiting Professor, New Economic School, Russian Academy of Sciences, Moscow (two months)

1996/– Research Professor of Econometrics, Department of Econometrics & Operations Research, Tilburg University

1999 Visiting Professor, Tel Aviv University (one month)

2002 Visiting Professor, Université de Montréal (three weeks)

2004 Jean Monnet Scholar, European University Institute, Florence (six months)

2007 Visiting Professor, Department of Economics, University of Tokyo (three months)

2008 Visiting Professor, Institute of Systems Science, Chinese Academy of Sciences, Beijing, China; Wang Yanan Institute for Studies in Economics (WISE), Xiamen University, Xiamen, Fujian, China; and City University of Hong Kong (one month)

2010 Japan-Australia-New Zealand lecture tour: Osaka, Sydney, Melbourne, Christchurch, Wellington, Auckland (six weeks)

Academic responsibilities

- Editor, *Econometric Exercises*, Cambridge University Press, 2005–
- Member, Editorial Board of *Computational Statistics and Data Analysis*, 2003–2008
- Member, International Advisory Board, New Economic School, Moscow, 1997–2007
- Member, Editorial Board of the *Journal of Economic Methodology* 2000–2006
- Member, Editorial Board of the *Journal of Multivariate Analysis*, 1999–2007
- Member, Editorial Board of *Econometric Theory*, 1985–1991

Honors

- Fellow of the *Journal of Econometrics* (since 1995)
- Econometric Theory Award (1997)
- Philip Swallow Award (2012) (This annual award honors the member of the Tilburg econometrics department whose paper has been rejected by the lowest-ranked journal)

Research interests

- Maximum likelihood, GLS, and IV
- Asymptotic theory
- Error components
- Moments of forecast errors
- Sensitivity analysis
- Pretesting and model averaging
- Econometric methodology

- Econometric history and notation
- Econometrics, various
- Matrix differential calculus and 0-1 matrices
- Sparse matrices
- Matrix algebra, various
- Moments of products and ratios of quadratic forms
- Sport statistics: tennis
- Sport statistics: athletics
- Statistics, various
- Environmental economics
- National accounts estimation
- Aggregation
- Microeconomics
- Cheating and corruption
- History
- Fiction and travel

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