

last updated: April 2, 2017

Expertise

Jan R. Magnus is Emeritus Professor at the Department of Econometrics & Operations Research, Tilburg University, and Extraordinary Professor at the Department of Econometrics & Operations Research, Vrije Universiteit Amsterdam. He is research fellow of CentER and the Tinbergen Institute. Magnus is (co)author of nine books and over 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 Doctoralexamen (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)
- 1996/2013** 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)
- 2013** EIEF, Rome (one month)
- 2013/–** Professor emeritus, Tilburg University
- 2013/–** Extraordinary Professor, Department of Econometrics & Operations Research, Vrije Universiteit Amsterdam, and Research Fellow at the Tinbergen Institute

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