

Geert Mesters

General Information

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Website	http://www.geertmesters.com
Citizenship	Dutch

Employment

2020/-	Associate Professor of Economics (with tenure) at Universitat Pompeu Fabra, Barcelona
2018/-	Affiliate Researcher at Vrije Universiteit Amsterdam
2015/20	Assistant Professor of Economics at Universitat Pompeu Fabra, Barcelona Affiliate Professor at Barcelona Graduate School of Economics

Education

2010/15	PhD Econometrics , Vrije Universiteit Amsterdam and Tinbergen Institute Dissertation title: “Essays on Nonlinear Panel Time Series Models”
2010/15	PhD Law and Criminology , Vrije Universiteit Amsterdam and The Netherlands Institute for the Study of Crime and Law Enforcement Dissertation title: “Disentangling Criminal Careers for Disadvantaged Youths” .
2008/10	MSc Econometrics (cum laude), Vrije Universiteit Amsterdam
2006/08	BSc Econometrics and Operational Research (distinction), Vrije Universiteit Amsterdam

Publications in Economics

- 2020 | Barnichon, R. & Mesters, G. (2020), “Identifying modern macro equations with old shocks”, *The Quarterly Journal of Economics*, 135, pp 2255-2298.
- | Barnichon, R. & Mesters, G. (2020), “The Phillips Multiplier”, *Journal of Monetary Economics*, forthcoming.
- | Brownlees, C. T. & Mesters, G. (2020), “Detecting Granular Time Series in Large Panels”, *Journal of Econometrics*, forthcoming.
- 2018 | Barnichon, R. & Mesters, G. (2018), “On the Demographic Adjustment of Unemployment”. *The Review of Economics and Statistics*, 100, pp. 219–231.
- 2017 | Koopman, S.J. & Mesters, G. (2017), “Empirical Bayes Methods for Dynamic Factor Models”. *The Review of Economics and Statistics*, 99, pp. 486–498.
- 2016 | 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.
- 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, pp. 90–117

Publications in Criminology

- 2017 | van den Berg, C. & Mesters, G. (2017), “The Employment-Crime Association for Individuals Convicted of a Sexual Offense in their Youth”, *Journal of Developmental and Life-Course Criminology*, 3, pp. 440–467.
- 2016 | 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.
- 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

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| 2020 | Barnichon, R. & Mesters, G. (2020), “Optimal Policy Perturbations”, <i>Submitted</i> . |
| 2018 | Mesters, G., Schwaab, B. & Koopman, S.J. (2018), “Nonlinear Dynamic Factor Models with Interacting Level and Volatility”, <i>Revising</i> . |

Work in Progress

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| 2020 | Barnichon, R., Huang, J. & Mesters, G. (2020), “Functional Local Projections”. |
| | Caggese, A. & Mesters, G. (2020), “A New Technique to Identify and Measure Firm-Level Financial Frictions Using Sign Restrictions”. |
| | Einarsson, B.G. & Mesters, G. (2020), “Measuring and Forecasting Quantiles with Latent Components”. |
| | Lee, A. & Mesters, G. (2020), “Robust Testing in the Semi-Parametric ICA Model”. |

Awards & Grants

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| 2020 | Grant: Ramón y Cajal Fellowship, a 5-year individual grant from the Spanish Ministry of Economy, Industry and Competitiveness. |
| 2018 | Grant: VENI research grant awarded by The Netherlands Organisation for Scientific Research (NWO) |
| 2017 | Award: Arnold Zellner Thesis Award for the thesis: “Essays on Nonlinear Panel Time Series Models”, granted by the Business and Economic Statistics section of the American Statistical Association |
| | Honorable mention (second place): Christian Huygens 2017 Science Award granted in the area of mathematics, actuarial sciences and econometrics |
| | Grant: Juan de la Cierva - Formacion, awarded by the Spanish Ministry of Economy, Industry and Competitiveness. |
| 2016 | Grant: Ayudas Fundacion BBVA a Equipos de Investigacion Cientfica 2016 (joint with Barbara Rossi, Madjid Al Sadoon and Christian Brownlees) |
| 2014 | Grant: Marie Curie CoFund Grant |

Teaching

2019/20	Empirical Methods for Macroeconomics (Summer school at Universidad de los Andes, Bogota, Colombia) Econometrics II (UPF, undergraduate)
2016/20	Quantitative and Statistical Methods I (BGSE, graduate)
2014/20	Advanced Econometrics I (BGSE, graduate) Econometrics I (BGSE, graduate)
2014/17	Advanced Econometrics III (BGSE, graduate)
2010/14	Advanced Time Series Econometrics (VU, graduate) Business Mathematics (VU, undergraduate) Statistics (VU, undergraduate)

Conferences and Seminars

2020	Melbourne Online Series of Econometric Seminars (scheduled), NBER Summer Institute workshop on Monetary Economics, CEMFI (seminar scheduled, Madrid), Durham University (seminar, UK)
2019	EC2 conference (Oxford), St. Louis Fed Econometrics Workshop (St Louis), Workshop on panel data (Amsterdam), Workshop in Time Series Econometrics (Zaragoza), IAAE 2019 Annual Conference (Nisocia, Cyprus)
2018	Tinbergen Institute (seminar, Amsterdam), Workshop Empirical Monetary Economics (Ofce, Paris), CEPR: Low Inflation and Wage Dynamics: Implications for Monetary Policy and Financial Stability (Rome, Italy), San Fransisco FED (seminar), Texas A&M (seminar, College Station), Dutch Central Bank (seminar, Amsterdam), NBER Summer Institute workshop on Forecasting & Empirical Methods (Boston, US), 2nd Lancaster Macroeconomic and Financial Time Series Analysis workshop (Lancaster, UK), 26th Symposium of the Society of Nonlinear Dynamics and Econometrics (Tokyo, Japan), Bayes Comp 2018 (Barcelona, Spain), Koc University (seminar, Istanbul), Workshop in Time Series Econometrics (Zaragoza)

- 2017 | 25th Symposium of the Society of Nonlinear Dynamics and Econometrics (Paris, France), 10th Annual SoFie Conference (NYU, New York), First Catalan Economic Society Conference (Barcelona, Spain), 3rd International Workshop on Financial Markets and Nonlinear Dynamics (Paris), The 13th International Symposium on Econometric Theory and Applications (SETA 2017, Beijing), IAAE 2016 Annual Conference (Sapporo, Japan), Workshop on Time Series Analysis in Macro and Finance (Barcelona GSE Summer Forum), 2017 International Panel Data Conference (Thessaloniki, Greece), Dutch Central Bank (seminar, Amsterdam), National Bank of Serbia (seminar, Belgrade)
- 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), EC2 2016 (Toulouse, France)
- 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)

PhD Supervision

2019-2023	Jiaming Huang (Universitat Pompeu Fabra), topic: Macroeconometrics
2018-2022	Jairo Flores (Universitat Pompeu Fabra), topic: Non-parametric time-varying instrumental variable models
	Adam Lee (Universitat Pompeu Fabra), topic: Robust semi-parametric testing
2017-2021	Bjarni Einnarsson (Universitat Pompeu Fabra), topic: Latent quantile models
2011-2015	Chantal van den Berg (Vrije Universiteit Amsterdam, co-promotor), topic: From Boys to Men: Explaining Juvenile Sex Offenders' Criminal Careers

Other Professional Activities

2019	Co-organizer: Galatina Summer Meetings, Econometrics program (joint with Christian Brownlees)
2018	Visitor San Fransisco FED
2017	Visitor: European Central Bank, Financial Research Division.
	Co-organizer: BayesComp conference Barcelona (joint with Omiros Paspiliopoulos, Robert Castelo, Vicenc Gómez, Theo Kypraios, David Rossell and Piotr Zwiernik)
2015/18	Co-organizer: Workshop Time Series in Macro Economics and Finance, Barcelona GSE Summerforum (joint with Majid Al Sadoon, Christian Brownlees and Barbara Rossi)
2013	Internship: European Central Bank, Financial Research Division.
2011/12	Econometric Game participant and second place in 2011.

Last updated: November 2, 2020

www.geertmesters.com for abstracts, papers, presentations and code.