

Simon Donker van Heel

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CONTACT INFORMATION	Econometric Institute, Erasmus University Rotterdam Burgemeester Oudlaan 50, 3062 PA Rotterdam, the Netherlands
RESEARCH FIELDS	Primary: Econometrics; Time Series Analysis Secondary: Financial Econometrics; Statistical Methodology
EDUCATION	Erasmus University Rotterdam and Tinbergen Institute 2023 – 2027 PhD in Econometrics, expected completion August 2027 Supervisors: Prof. Dick van Dijk and Dr. Rutger-Jan Lange Research visit: Department of Statistics, Harvard University Fall 2025 Fulbright Scholar; host: Prof. Neil Shephard Tinbergen Institute 2021 – 2023 MPhil in Economics, Advanced Econometrics track Vrije Universiteit Amsterdam MSc in Econometrics and Operations Research, <i>cum laude</i> 2020 – 2021 BSc in Business Analytics 2016 – 2020 Exchange semester: Nanyang Technological University, Singapore 2019 – 2020 Minor in Mathematics and Computer Science
WORKING PAPERS	“Filtering without recursion and some of its uses in financial economics” (2026), with Neil Shephard. <i>arXiv preprint expected August 2026</i> . “Exponentially weighted estimands and the exponential family: Filtering, prediction and smoothing” (2025), with Neil Shephard. arXiv Tinbergen Institute Discussion Paper “Gradient-based filtering under misspecification: Stability and error bounds” (2025), with Rutger-Jan Lange, Bram van Os, and Dick van Dijk. arXiv Tinbergen Institute Discussion Paper SSRN
WORK IN PROGRESS	“AdaDMQ: An adaptive filter for multiple time-varying quantiles” <i>Job market paper, draft expected September 2026</i> . “Implicit score-driven high-dimensional precision matrices”, with Rutger-Jan Lange, Bram van Os, and Dick van Dijk.
GRANTS AND AWARDS	Runner-up Best Poster Award, Netherlands Econometrics Study Group 2025, 2026 Fulbright Scholarship, research visit to Harvard University, \$8,000 2025 Cultuurfonds grant, €8,740 2025 Ketel 1 Fonds grant, €3,000 2025 Erasmus Research Institute of Management (ERIM) grant, €3,000 2025 Erasmus Trustfonds grant, €2,000 2025 Fundatie van de Vrijvrouwe van Renswoude, €4,210 (<i>declined</i>) 2025 Dr. Hendrik Muller Fonds grant, €3,000 (<i>declined</i>) 2025 Second place (of 31 universities, as team captain), Econometric Game 2025 Best Poster Award, Netherlands Econometrics Study Group 2024 I.S.E.O. Summer School scholarship, €1,600 2024 Tinbergen Institute scholarships and tuition waivers, around €20,000 2021 – 2023

PRESENTATIONS	Econometric Institute Seminar, Erasmus University Rotterdam (<i>scheduled</i>)	2026
	Symposium on Econometric Theory and Applications (SETA), University of Tokyo	
	Netherlands Econometrics Study Group, Tilburg (poster)	
	PhD Internal Conference (EPIC), Erasmus University Rotterdam	
	Statistics Department Seminar, Harvard University	2025
	NBER-NSF Time Series Conference, Rutgers University, New Brunswick (poster)	
	Netherlands Econometrics Study Group, Leuven (poster)	
	International Association for Applied Econometrics (IAAE), Thessaloniki	2024
	European Economic Association – European Meeting of the Econometric Society (EEA-ESEM), Rotterdam	
	I.S.E.O. Summer School, Milan (poster)	
	Netherlands Econometrics Study Group, Maastricht (poster)	
	New York Camp Econometrics, Lake Placid (poster)	
	Dynamic Econometrics Conference, University of Oxford	
	Tinbergen Institute PhD Seminar, Amsterdam	
	PhD Internal Conference (EPIC), Erasmus University Rotterdam	
TEACHING	Erasmus University Rotterdam	
EXPERIENCE	Seminar Case Studies in Financial and Applied Econometrics (MSc)	2025 – 2026
	Quantitative Risk Management (MSc)	2023 – present
	Financial Econometrics Case Study (BSc)	2023 – 2025
	Academic Skills (BSc)	2023 – 2025
	Thesis supervision (BSc and MSc)	2023 – present
OTHER	Private Equity Intern, Nordian Capital Partners, Amsterdam	2020
EXPERIENCE		
PERSONAL	Citizenship: Dutch	
INFORMATION	Languages: Dutch (native), English (fluent)	
	Programming: MATLAB (preferred), R, Python	
	Interests: arthouse films, reading, padel, travelling, skiing	
REFERENCES	Prof. Dick van Dijk, Erasmus University Rotterdam, djvandijk@ese.eur.nl	
	Dr. Rutger-Jan Lange, Erasmus University Rotterdam, lange@ese.eur.nl	