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He is the author of the textbook *A Guide to Modern Econometrics* (5th ed, 2017), and has published articles in international scholarly journals including the *Journal of Financial and Quantitative Analysis*, *Management Science*, the *Review of Finance*, the *Journal of Banking and Finance*, the *Journal of Empirical Finance*, *Financial Management*, the *Journal of*

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He has extensive publications in Finance, Economics and Econometrics and he is the author of the noted textbook A Guide to Modern Econometrics (as of 2017 in its 5th edition). He serves as an editor of De Economist the Netherlands Economic Review.

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