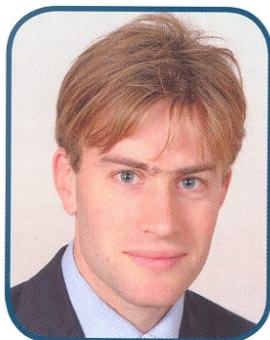


AND THE LECTURER OF THE YEAR 2008 IS... ROGER LAEVEN!

THE TEACHER

Two months ago, Roger Laeven was declared Lecturer of the Year 2008. Despite this well-earned victory, he was quite unknown to most students. Hence, we thought it was time for an interview with this young teacher and scientist. Nekst asked Roger about his past, his current affairs and his plans for the future.



Name:

Roger Laeven

Age:

29

We were glad to hear that Roger is quite familiar with Nekst. Just like most teachers, because Roger tells us that the section called 'Quatsch' is really popular amongst teachers. Nevertheless, it was noticeable that the certificate 'Lecturer of the Year award 2008' was on his desk instead of hanging on his wall with pride. According to Roger, this is because of Tilburg University regulations (teachers are not allowed to hang anything on the wall themselves), as Roger claims to be very pleased with his victory.

Roger originally comes from a place called Molenhoek, a small village near Nijmegen. After graduating from secondary school, he went to Amsterdam, which we found rather surprising. He said this choice has mainly to do with his choice for the conservatorium. In his first two years as a student in Amsterdam, Roger combined two studies. Because of his

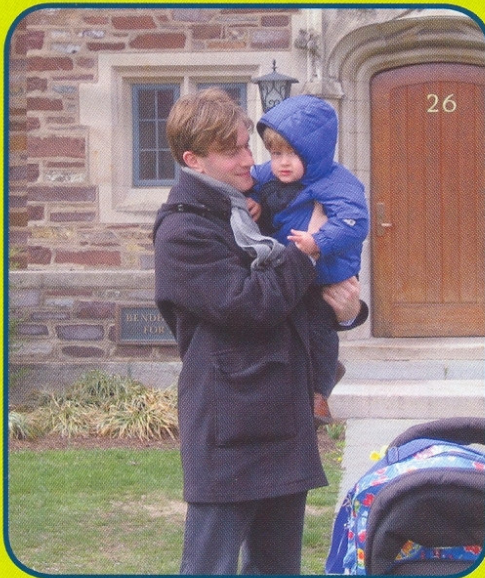
discover what major economic fields are of application in the world. During his promotion research, Roger also worked as a consultant for the company 'Mercer Oliver Wyman' for four years. However, he prefers to work at a scientific institution like a university.

After his promotion, he started working as assistant professor at the University of Amsterdam. Because he won a major grant, called VENI, he does not have to teach as much as most young scientists. For his research, Roger also went to the United States. Right now, he is still occupied with extensive research at Princeton University. Roger says that the theoretical research there is highly advanced. Roger has spent several periods at Princeton. Since January 2007, he also works at Tilburg University as an associate professor.

*"Just wait until the teacher
is there."*

passion for music, he wanted to combine the conservatorium with another topic that lies in his field of interests, econometrics. After two years, Roger decided to concentrate primarily on econometrics. For six months he also took an additional course in law. In the end, he graduated in Econometrics in four and a half years. Immediately after getting his degree in 2001, Roger started a PhD course in Amsterdam. During this promotion research, Roger went to the London School of Economics (LSE) for six months. There, he worked in the department of statistics. He is very enthusiastic about this period. Such an opportunity gives one the opportunity to

Roger's field of work concentrates mainly on advanced probability and mathematical statistics and QF/AS related questions. He told us that this is about modelling stochastic dependence and dependence of multivariate risks. In this area, he discussed both cross-sectional dependency and time-series dependency, which he also discussed in his promotion. The topics mentioned are to a great extent related to actual economic situations and are also subjects within the Bachelor's course 'Statistics for Econometrics'. Roger is also occupied with judging scientific papers, for example, as Associate Editor of the journal 'Insurance: Mathematics and



Economics'. Here, he has to determine the quality of possible articles.

Besides his position as a scientist at Tilburg University, Roger also teaches some courses. This year, he partly teaches the courses 'Issues in Finance and Insurance' (IFI) and 'Topics in Economics and Finance of Aging' (a Netspar course). These courses are both part of Master's programmes. Students in Econometrics may know him from these courses. Of course, Roger tells us he likes IFI, the econometric course, better. However, because this is a second semester course, there are not many students who will recognise him from these lectures. Therefore, it is an impressive achievement that he won the 'Lecturer of the Year award 2008' in his first year as a teacher at Tilburg University. Roger likes to give lectures, because it gives him a change from his work as a researcher. Currently, Roger Laeven also supervises four Master's theses.

Asking about Tilburg University, Roger praises the whole structure. He thinks that in Tilburg particularly, everything is very well organised. When we ask for an example he mentions the structure of evaluation judgements and the fact that you do not have to spend much time on side affairs.

Roger prefers Econometrics to Mathematics. The reason is that an econometrician has a better view on how interesting problems are related to the real world. However, he might have chosen a totally different course, when he is asked what he would have studied if he could start again. Roger Laeven elaborates on a funny story about his first year as a scientist at Tilburg University. Because of his young age, he was told he had to wait for his teacher to show up, when he wanted to go get a key for the lecture room, where he was about to give a lecture.

Roger wants to continue working at Tilburg University. Nevertheless, he is not sure about his plans for the long-term. In some sense, he likes working as a consultant, just as he did during his promotion. The advantage of consultancy compared to a university is that there is more interaction. Also, research as a consultant has a more concrete impact in practice. However, he likes the in-depth investigations that come with the work as a scientific researcher.

Of course, Roger spends a lot of time on his work. Roger has a family with two young children. Currently, they are living in Nijmegen. He cannot think of any other particular hobbies besides his passion for music. Obviously, he spends a lot of time on music. The clarinet and piano are his favourite musical instruments. In his period at the conservatorium, he mainly played these instruments. He also likes football and running.

Closing the interview, we ask him if he has some advice for students in Econometrics. He emphasises that econometricians are very popular amongst many companies and that they should realise this by making the best choice after graduation. They should put a lot of effort into considering the numerous possibilities. With this wise advice, we close the easy-going interview with the well-earned winner of the 'Lecturer of the Year award 2008'. [TB]