

Roel Mehlkopf

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Research interests

General: Household finance, portfolio choice, public economics, labor economics

Specific: Risk sharing in pension systems, life-cycle models, retirement decision making

Education

CentER Graduate School, Tilburg University

Ph.D. Candidate in Finance, September '07 - August '10 (expected)

Promotors: Prof. dr. Lans Bovenberg
Prof. dr. Frank de Jong

Thesis committee: Prof. dr. Casper van Ewijk, University of Amsterdam
Prof. dr. Christian Gollier, Toulouse School of Economics
Prof. dr. Bas Jacobs, Erasmus School of Economics
Prof. dr. Theo Nijman, Tilburg University

Research M.Sc. in Finance, September '06 - August '07, *with honor*

University of Pennsylvania

Visiting Scholar, Economics Department, January - May '10

Visit hosted by Prof. dr. Dirk Krueger

Tilburg University

M.Sc. in Quantitative Finance & Actuarial Science, September '06 - August '07, *cum laude*

B.Sc. in Econometrics and Operations Research, September '02 - August '06

Professional experience

CPB Netherlands Bureau for Economic Policy Analysis

Postdoctoral researcher, September '10 – present

(50% seconded to Netspar at Tilburg University)

PriceWaterhouseCoopers

Internship at Pensions, Actuarial & Insurance Services, Amsterdam, Summer '05

Research Affiliations

Netspar Junior Research Fellow

Junior researcher for the theme "The Macroeconomics of Pension Reform"

Junior researcher for the theme "Private Retirement Provision"

Teaching

Economics and Finance of Pensions and Ageing (M.Sc.), Tutorials, Fall '07, '08, '09 and '10

Thesis supervision

Bachelor thesis supervision in Finance, 9 students in Spring '08 and 8 students in Spring '09

Grants and prizes

- Netspar Ph.D. grant, 2007
- Netspar Research Master grant, 2006

Working papers

1. Intergenerational Risk Sharing under Endogenous Labor Supply, Netspar DP
2. Intergenerational Risk Sharing and Long-Run Labor Income Risk, in progress
3. The welfare costs of uniform pension fund policy rules, in progress
4. Intergenerational Risk Sharing and Macro-Longevity Risk, with Ralph Stevens, in progress
5. Mandatory Retirement Savings perceived as a Tax: Survey Evidence and Welfare Implications, with Nathanael Vellekoop, in progress

Publications in Dutch

1. Gepensioneerde ook de dupe, Alternatieve vakbond AVV lanceert losse flodders in internetpetitie over pensioencrisis, *Financieele Dagblad*, May 14th 2009, with David Hollanders
2. Maak een einde aan perverse solidariteit, *NRC Handelsblad*, December 13th 2006, with Lans Bovenberg and Johan Mackenbach
3. Een eerlijk en vergrijzingsbestendig ouderdomspensioen, *Economisch Statistische Berichten*, 91 (December 2006), pp. 648-651, with Lans Bovenberg and Johan Mackenbach
4. Columnist in *Univers*, the Newspaper of Tilburg University, September '09 - present

Seminars and conference presentations

2011 10th Winterschool on Mathematical Finance (invited speaker, forthcoming)

2010 Maastricht University, Finance department (forthcoming)

University of Groningen (forthcoming)

Dutch Central Bank (forthcoming)

European Finance Association 2010 Meetings, Frankfurt

European Economic Association 2010 Meetings, Glasgow

Netspar International Pension Workshop, Zurich

Toulouse School of Economics (Brown Bag seminar)

Tilburg University (Economics department)

Tilburg University (Brown Bag seminar Finance department)

Wharton School (Insurance and Risk Management department)

University of Pennsylvania, Economics department (Macro lunch seminar)

Eastern Economic Association 2010 Meetings, Philadelphia

2009 CPB Netherlands Bureau for Economic Policy Analysis
APG All Pensions Group
ENTER Jamboree Conference 2009, University College London
Netspar International Pension Workshop, Amsterdam

Refereeing

- International Finance

Discussions

- "Optimal Portfolio Choice over the Life-Cycle with Flexible Work, Endogenous Retirement, and Lifetime Payouts", by Jingjing Chai, Wolfram Horneff, Raimond Maurer, and Olivia S. Mitchell, European Finance Association 2010 Meetings in Frankfurt
- "The impact of scale, service level and complexity on administration costs of pension funds: a cross-country comparison" by Jaap Bikker, Onno Steenbeek and Federico Torracchi, 2010, Netspar International Pension Workshop in Zurich
- "Pension Coverage, Private Saving Decisions and Mandatory Contributions in Chile", by Clement Joubert, 2009, IZA Summer School in Labor Economics in Munich
- "Keeping up with the Ageing Joneses", by Walter H. Fisher and Ben Heijdra, Netspar Pension Workshop 2008
- "Hedging labor income risk: A normative approach in an international framework", by Carolina Fugazza and Maela Giofr , Netspar Pension Workshop 2007

Other professional activities

- Board member and seminar coordinator for CentER Graduate Student Society, September '07 - December '09
- Coordinator for ENTER, the European Network for Training in Economic Research, September '08 - December '09

References

Prof. dr. Lans Bovenberg
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