

## CURRICULUM VITAE AND LIST OF PUBLICATIONS

### ARTHUR VAN SOEST

Arthur van Soest

*Date of birth:* February 9, 1958

*Nationality:* Netherlands

*Affiliations:* Tilburg University, Netspar, RAND, IZA Bonn

#### **Office:**

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#### **Education:**

1975-1980: Mathematics, University of Nijmegen (cum laude)

1981-1987: Econometrics, Tilburg University (cum laude)

1985-1990: Ph.D. econometrics, Tilburg University (cum laude)

#### **PhD thesis:**

Micro-econometric models of consumer behaviour and the labour market, February 1990, supervisors: Arie Kapteyn, Peter Kooreman.

#### **Positions held:**

1984-1989: Teacher mathematics, Teachers Training Institute, Tilburg

1985-1987: Junior research fellow, Tilburg University

1987-1988: Junior research fellow, Economics Institute Tilburg

1988-1990: Assistant professor, Tilburg University

1991-1995: Associate professor, Tilburg University

1992-1997: Research fellow KNAW  
(Netherlands Royal Academy of Sciences)

1995-2003,  
2007-.....: Full professor, Tilburg University

2003-2004: Senior economist, RAND

2004 -2007 Tilburg Univ. (half-time) & RAND (half-time)

**Visiting positions:**

1995 (summer): TMR research fellow, University College London

2000 (Jan - April): Visiting research fellow, University of Sydney

2002 (June-August) Visiting research fellow, RSSC, ANU Canberra

2004 (May) Benjamin Meeker visiting research fellow, Bristol Univ.

2008 (Feb – April) Research Visit, IZA Bonn

**Teaching experience:**

Undergraduate level: introductory econometrics, micro-econometrics (discrete choice and limited dependent variable models, duration models, panel data, retirement economics), time series models, mathematics, statistics and probability theory.

Graduate level: applied non- and semi-parametrics, applied econometrics, econometric methods, panel data, simulation based inference.

**Teaching awards:**

Best teacher Faculty of Economics, 1992

Best teacher Department of Econometrics, 1989, 1992, 1993, 1994

Teaching Quality Award Econometrics & Operations Research, 2002

Best MSc course Faculty of Economics and Business Administration, 2007 (with B. Melenberg)

Best teacher MSc programs Econometrics & OR, 2009

**Research interests:**

Micro-econometrics, discrete choice models, panel data, labour economics, labour supply, wage differentials, consumer behaviour, savings and portfolio choice, income expectations, economics of ageing and retirement, health economics, Internet interviewing.

### **Refereeing:**

American Economic Journal, American Economic Review, Canadian Journal of Economics, De Economist, Demographic Research, Econometrica, Economic Development and Cultural Change, Economic Policy, Economic and Social Review, Economica, Economics Letters, Empirical Economics, European Economic Review, European Review of Agricultural Economics, Fiscal Studies, German Economic Review, Health Economics, International J. of Manpower, International Tax and Public Finance, J. of Applied Econometrics, J. of the American Statistical Association, J. of Business and Economic Statistics, J. of Econometrics, J. of Economic Behaviour and Organization, J. of Economic Inequality, J. of Economic Psychology, J. of Empirical Finance, J. of the European Economic Association, J. of Human Resources, J. of Labor Economics, J. of Population Economics, J. of Public Economics, J. of the Royal Statistical Society, Labour, Labour Economics, Oxford Bulletin of Economics and Statistics, Public Health, Review of Economic Studies, Review of Economics and Statistics, Scandinavian J. of Economics.

### **Supervised PhD-s:**

- Menno Pradhan  
"Labour supply in urban areas of Bolivia and the role of the informal sector"  
defended October 1994 (supervised jointly with Joop Hartog)
- Jimmy Miller  
"A treatise on labour: a matching-model analysis of labour-market programmes"  
defended September 1996
- Erwin Charlier  
"Limited dependent variable models for panel data"  
defended November 1997 (supervised jointly with B. Melenberg)
- Rob Euwals  
"Empirical studies on individual labour market behaviour"  
defended December 1997 (supervised jointly with B. Melenberg)
- Marcel Das  
"On income expectations and other subjective data"  
defended January 1998 (supervised jointly with Ben van der Genugten)
- Stefan Hochguertel

"Households' portfolio choices"

defended June 1998 (supervised jointly with Rob Alessie)

- Bas Donkers  
"Subjective Information in Economic Decision Making"  
defended June 2000 (supervised jointly with Bertrand Melenberg)
- Xiaodong Gong  
"Empirical Studies on the Labour Market and on Consumer Demand"  
defended February 2001
- Rosalia Vazquez-Alvarez  
"A nonparametric approach to the sample selection problem in survey data"  
defended June 2001 (jointly with Bertrand Melenberg)
- Bernard Conlon  
"Consumer rationality in choice"  
defended June 2001 (jointly with Benedict Dellaert)
- Laura Spierdijk  
"Empirical studies of market microstructure"  
Defended June 2003 (jointly with Theo Nijman)
- Charles Bellemare  
"Microeconomic essays on migration, trust and satisfaction"  
Defended May 2004
- Tu Qin  
"Empirical Analysis of Time Preferences and Risk Aversion"  
Defended May 2005 (jointly with Bas Donkers and Bertrand Melenberg)
- Pierre-Carl Michaud  
"Dynamic Panel Data Models and Causality: Applications to Labor Supply, Health and Insurance"  
Defended May 2005 (jointly with Jan van Ours)
- Vera Toepoel  
"A closer look at web questionnaire design"  
Defended November 2008 (jointly with Marcel Das)
- Karen van der Wiel  
"Essays on Expectations, Power, and Social Security"  
Defended December 2009 (with Frederic Vermeulen)

### **Publications in international journals:**

- Van Soest, A. and P. Kooreman (1987): A micro-econometric analysis of vacation behaviour, *Journal of Applied Econometrics*, 2, 215-226.
- Van Soest, A. (1989): Minimum wages and unemployment in the Netherlands, *De Economist*, 137, 279-308.
- Van Soest, A. and P. Kooreman (1990): Coherency of the indirect translog demand system with binding nonnegativity constraints, *Journal of Econometrics* 44, 391-400.
- Van Soest, A., I. Woittiez and A. Kapteyn (1990): Labour supply, income taxes and hours restrictions in the Netherlands, *Journal of Human Resources*, 25, 517-558.
- Kapteyn, A. P. Kooreman and A. van Soest (1990): Quantity rationing and concavity in a household labour supply model, *Review of Economics and Statistics*, 70(1), 55-62.
- Verbeek, M. Th. Nijman and A. van Soest (1991): The efficiency of rotating panel designs in an analysis of variance model, *Journal of Econometrics*, 49(3), 373-399.
- Van Soest, A. P. Kooreman and A. Kapteyn (1993): Coherency and regularity of demand systems with equality and inequality constraints, *Journal of Econometrics*, 57, 161-188.
- Callan, T. and A. van Soest (1993), Female labour supply in farm households, *Economic and Social Review*, 24, 313-334.
- Laisney, F., M. Lechner, A. van Soest and G. Wagenhals (1993), A life cycle labour supply model with taxes estimated on German panel data, *Economic and Social Review*, 24, 335-369.
- Van Soest, A. (1994), Youth minimum wages: the Dutch experience, *International Journal of Manpower*, 15(2-3), 100-118.
- Van Soest, A. (1995): Structural models of family labor supply: a discrete choice approach, *Journal of Human Resources*, 30(1), 63-88.
- Pradhan, M. and A. van Soest (1995): Formal and informal sector employment in urban areas of Bolivia, *Labour Economics*, 2, 275-297.
- Charlier, E., B. Melenberg and A. van Soest (1995): A smoothed maximum score estimator for the binary choice panel data model with an application to labour force participation, *Statistica Neerlandica*, 49(3), 324-342.
- Melenberg, B. and A. van Soest (1996): Measuring the costs of children: parametric and semiparametric estimators, *Statistica Neerlandica*, 50(1), 171-192.

Melenberg, B. and A. van Soest (1996): Parametric and semi-parametric modelling of vacation expenditures, *Journal of Applied Econometrics*, 11(1), 59-76.

Das, M. and A. van Soest (1997), Expected and realized income changes: evidence from the Dutch socio-economic panel, *Journal of Economic Behavior and Organization*, 32(1), 137-154.

Pradhan, M. and A. van Soest (1997): Household labor supply in urban areas of Bolivia, *Review of Economics and Statistics*, 79(2), 300-310.

Hochguertel, S., R. Alessie and A. van Soest (1997): Saving accounts versus stocks and bonds in household portfolio allocation, *Scandinavian Journal of Economics*, 99(1), 81-97.

Dustmann, C. and A. van Soest (1997): Wage structures in the private and public sectors in West Germany, *Fiscal Studies*, 18(3), 225-247.

Dustmann, C. and A. van Soest (1998): Public and private sector wages of male workers in Germany, *European Economic Review*, 42(8), 1417-1441.

Euwals, R., B. Melenberg and A. van Soest (1998), Testing the predictive value of subjective labour supply data, *Journal of Applied Econometrics*, 13(5), 567-586.

Horowitz, J., M.-J. Lee, B. Melenberg and A. van Soest (1998): Introduction: Application of semiparametric methods for micro-data, *Journal of Applied Econometrics*, 13(5), 431-434.

Euwals, R. and A. van Soest (1999): Desired and actual labor supply of unmarried men and women in the Netherlands, *Labor Economics*, 6, 95-116.

Das, M., J. Dominitz and A. van Soest (1999): Comparing predictions and outcomes: Theory and application to income changes, *Journal of the American Statistical Association*, 94, 75-85.

Das, M. and A. van Soest (1999): A panel data model for subjective information on household income growth, *Journal of Economic Behavior and Organization*, 40(4), 409-426.

Donkers, B. and A. van Soest (1999): Subjective measures of household preferences and financial decisions, *Journal of Economic Psychology*, 20(6), 613-642.

Charlier, E., B. Melenberg, A. van Soest (2000): Estimation of a censored regression panel data model using conditional moment restrictions efficiently, *Journal of Econometrics*, 95(1), 25-56.

Charlier, E., B. Melenberg, A. van Soest (2000): An analysis of housing expenditures using semiparametric cross-section models, *Empirical Economics*, 25(3), 437-462.

Charlier, E., B. Melenberg, A. van Soest (2001): An analysis of housing expenditures using semiparametric models and panel data, *Journal of Econometrics*, 101(1), 71-107.

Hochguertel, S. and A. van Soest (2001), The relation between financial and housing wealth: evidence from Dutch households, *Journal of Urban Economics*, 49, 374-403.

Van Soest, A. and M. Das (2001), Family labor supply and proposed tax reforms in the Netherlands, *De Economist*, 149(2), 191-218.

Donkers, B., B. Melenberg and A. van Soest (2001): Estimating risk attitudes using lotteries - a large sample approach, *Journal of Risk and Uncertainty*, 22(2), 165-195.

Dustmann, C. and A. van Soest (2001): Language fluency and earnings: estimation with misclassified language indicators, *Review of Economics and Statistics*, 83(4), 663-674.

Gong, X. and A. van Soest (2002): Family structure and female labour supply in Mexico City, *Journal of Human Resources*, 37 (1), 163-191.

Dustmann, C. and A. van Soest (2002): Language and the earnings of immigrants, *Industrial and Labor Relations Review*, 55(3), 473-492.

Van Soest, A., M. Das and X. Gong (2002): A structural labour supply model with flexible preferences, *Journal of Econometrics*, 107, 345-374.

Gong, X. and A. van Soest (2002): Wage differentials and mobility in the urban labour market: a panel data analysis for Mexico, *Labour Economics*, 9, 513-529.

Bellemare, C., B. Melenberg and A. van Soest (2002): Semi-parametric models for satisfaction with income, *Portuguese Economic Journal*, 1, 181-203.

Dustmann, C., N. Rajah and A. van Soest (2003): Class size, education, and wages, *Economic Journal*, 113 (485), F99-F120.

Alessie, R., S. Hochguertel and A. van Soest (2004): Ownership of stocks and mutual funds: a panel data analysis, *Review of Economics and Statistics*, 86(3), 783-796.

Dustmann, C. and A. van Soest (2004): An analysis of speaking fluency of immigrants using ordered response models with classification errors, *Journal of Business and Economic Statistics*, 22(3), 312-321.

Gong, X., A. van Soest and E. Villagomez (2004): Mobility in the urban labor market: a panel data analysis for Mexico, *Economic Development and Cultural Change*, 53(1), 1-36.

Gong, X., A. van Soest and P. Zhang (2005): The effects of the gender of children on expenditure patterns in rural China: a semiparametric analysis, *Journal of Applied Econometrics*, 20, 509-527.

Alessie, R., S. Hochguertel and A. van Soest (2006): Non-take-up of tax-favored savings plans: evidence from Dutch employees, *Journal of Economic Psychology*, 27, 483-501.

Bartels, R., D.G. Fiebig, and A van Soest (2006): Consumers and experts: an econometric analysis of the demand for water heaters, *Empirical Economics*, 31(2), 369-391.

Dustmann, C. and A. van Soest (2007): Part-time work, school success and school leaving, *Empirical Economics*, 32(2-3), 277-300.

Kapteyn, A. J.P. Smith, and A. van Soest (2007): Vignettes and Self-reports of Work Disability in the US and The Netherlands, *American Economic Review*, 97(1), 461-473.

Andreyeva, T., P.-C. Michaud and A. van Soest (2007), Obesity and health in Europeans ages 50 and above, *Public Health*, 121, 497-509.

Michaud, P.-C., A. van Soest and T. Andreyeva (2007), Cross-country variation in obesity Patterns among older Americans and Europeans, *Frontiers of Health Economics and Policy*, 10(2), 1-30.

Schonlau, M., A. van Soest and A. Kapteyn (2007), Are 'Webographic' or attitudinal questions useful for adjusting estimates from Web surveys using propensity scoring? *Survey Research Methods*, 1(3), 155-163.

Van Soest, A. and M. Hurd (2008), A test for anchoring and yea-saying in experimental consumption data, *Journal of the American Statistical Association*, 103(481), 126-136.

Kapteyn, A. J.P. Smith, and A. van Soest (2008): Dynamics of work disability and pain, *Journal of Health Economics*, 27(2), 496-509.

Bhalotra, S. and A. van Soest (2008), Birth spacing, fertility and neonatal mortality in India: dynamics, frailty and fecundity, *Journal of Econometrics*, 143(2), 274-290.

Bellemare, C. S. Kröger, and A. van Soest (2008): Measuring inequity aversion in a heterogeneous population using experimental decisions and subjective probabilities, *Econometrica*, 76(4), 815-839.

- Michaud, P.C. and A. van Soest (2008): How did the elimination of the earnings test above the normal retirement age affect labour supply expectations?, *Fiscal Studies*, 29(2), 197-231.
- Kantarci, T. and A. van Soest (2008): Gradual retirement: preferences and limitations, *De Economist*, 156(2), 113-144.
- Michaud, P.C. and A. van Soest (2008): Health and wealth of elderly couples: causality tests using dynamic panel data models, *Journal of Health Economics*, 27(5), 1312-1325.
- Avendano M, and A. van Soest (2008). Measuring pain: issues of interpretation. *The Lancet (Correspondence)*, 372 (9637), 443.
- Toepoel, Vera, Marcel Das en Arthur van Soest (2008), Effects of Design in Web Surveys: Comparing Trained and Fresh Respondents, *Public Opinion Quarterly*, 72(5), 985-1007.
- Callan, T., A. van Soest and J. Walsh (2009), Tax structure and female labour supply: Evidence from Ireland, *Labour*, 23(1), 1-35.
- Schonlau, M., A. van Soest, A. Kapteyn and M. Couper (2009), Selection bias in Web surveys and the use of propensity scores, *Sociological Methods and Research*, 37(3), 291-318.
- Toepoel, V., C. Vis, M. Das and A. van Soest (2009), Design of Web Questionnaires: An Information-Processing Perspective for the Effect of Response Categories, *Sociological Methods and Research*, 37(3), 371-393.
- Dustmann, C., J. Micklewright and A. van Soest (2009), In-school labour supply, parental transfers, and wages, *Empirical Economics*, 37(1), 201-218.
- Kapteyn, A., K. Kleinjans and A. van Soest (2009), Intertemporal Consumption with Directly Measured Welfare Functions and Subjective Expectations, *Journal of Economic Behavior & Organization*, 39(2), 179-200.
- Toepoel, V., M. Das en A. van Soest (2009), Design of Web Questionnaires: The Effects of the Number of Items per Screen, *Field Methods*, 21 (2), 200-213.
- Toepoel, Vera, Marcel Das en Arthur van Soest (2009), Relating Question Type to Panel Conditioning: A comparison between trained and fresh respondents, *Survey Research Methods*, 3(2), 73-80.

**Contributions to Edited Volumes and Conference Proceedings:**

Das, M. and A. van Soest (1995): Expected and realized income changes: evidence from the Dutch Socio-Economic Panel, in E. Nyhus and S.V. Troye (eds.), *Frontiers in Economic Psychology – 20<sup>th</sup> IAREP conference*, IAREP, Bergen, 109-124.

Melenberg, B. and A. van Soest (1995): Semiparametric estimation of equivalence scales using subjective information, in E. Nyhus and S.V. Troye (eds.), *Frontiers in Economic Psychology – 20<sup>th</sup> IAREP conference*, IAREP, Bergen, 500-514.

Lee, M.J., B. Melenberg and A. van Soest (1995): Artificial neural networks and wage equations, in E. Nyhus and S.V. Troye (eds.), *Frontiers in Economic Psychology – 20<sup>th</sup> IAREP conference*, IAREP, Bergen, 445-459.

Dustmann, C. and A. van Soest (1999): Wages and hours worked in the private and public sectors in Germany, in R. Elliott, C. Lucifora and D. Meurs (eds.), *Public Sector Pay Determination in the European Union*, MacMillan, London, 114-137.

Van Soest, A. and M. Das (1999): Discrete choice models of labour supply, in J. Merz and M. Ehling (eds.), *Time Use – Research, Data and Policy*, NOMOS, Baden-Baden.

Dustmann, C. and A. van Soest (2001): Estimation of discrete response models with misclassified dependent variables, in R. Friedmann, L. Knüppel and H. Lütkepohl (eds.), *Econometric Studies*, LIT Verlag, Münster, 335-348.

Alessie, R., S. Hochguertel and A. van Soest (2002): Household portfolios in the Netherlands, in L. Guiso, M. Haliassos and T. Jappelli (eds.), *Household Portfolios*, MIT Press, Cambridge Mass., 341-388.

Callan, T. A. van Soest and J. Walsh (2003): “Tax cuts, tax reform and labour supply responses.” In T. Callan, A. Doris and D. McCoy, eds., *Budget Perspectives 2004*, Dublin: The Economic and Social Research Institute, pp. 52-64.

Dustmann, C. and A. van Soest (2008): “Part-time work, school success and school leaving.” In: C. Dustmann, B. Fitzenberger and S. Machin (eds), *The Economics of Education and Training*, Physica-Verlag, Heidelberg, pp. 23-46.

Banks, J., A. Kapteyn, J.P. Smith and A. van Soest (2008): Work disability is a pain in the \*\*\*\*\*, especially in England, The Netherlands, and the United States, In *Health in Older Ages: The Causes and Consequences of Declining Disability Among the Elderly*, edited by David Cutler and David Wise, The University of Chicago Press, Chicago & London, pp. 251-294.

Dominitz, J. and A. van Soest (2008): Analysis of Survey Data, in: *Palgrave Dictionary of Economics, 2<sup>nd</sup> Edition*, S. Durlauf and L. Blume (eds.).

Van Soest, A. (2008): Enhancing international comparability using anchoring vignettes, in: A. Börsch-Supan, A. Brugiavini, H. Jürges, A. Kapteyn, J. Mackenbach, J. Siegrist and G. Weber (eds.), *Health, Ageing and Retirement in Europe (2004-2007)*, Mannheim Research Institute for the Economics of Aging, Mannheim, pp. 351-355.

Bhalotra, S., C. Valente and A. van Soest (forthcoming), Religion and Childhood Death in India, Chapter 6 in R. Basant and A. Shariff (eds.), *Handbook of Muslims in India*, Oxford University Press, Oxford.

Van Soest, A. and A. Kapteyn (forthcoming), Mode and context effects in measuring household assets, Chapter 12 in J.W.M. Das, P. Ester and L. Kaczmirek (eds.), *Social Research and the Internet: Advances in Applied Methods and New Research Strategies*. Taylor & Francis, Oxford.

#### **Current projects at Tilburg University with external funding:**

COMPARE, project on improving international comparability of indexes for health, well-being, etc., 2006-2008, coordinator and leader of the working group on developing and analysing anchoring vignettes. Funded by EU.

Stated preferences for gradual retirement, PhD project of Tunga Kantarci. Funded by NWO.

MESS, An Advanced Multi-Disciplinary Facility for Measurement and Experimentation in the Social Sciences, 2006-2013, Principal Investigator (with Arie Kapteyn and Marcel Das). Funded by NWO.

Socio-economic position and well-being of the elderly, 2006-2009, Principal investigator (with Rob Alessie). Funded by Stichting Instituut GAK.

Pensions, savings and retirement decisions, 2007-2010, Principal investigator (with Rob Alessie). Funded by Netspar.

Ageing, pensions and health, ESF Forward Look Project, 2007-2009. Funded by European Science Foundation.