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Research interests

Erik Kole is an assistant professor at the Econometric Institute of Erasmus University Rotterdam. His research interests include asset pricing, risk management and financial econometrics, with a focus on crises and crashes in financial markets. He has published his research in international academic journals, like the Journal of Applied Econometrics and the Journal of Banking and Finance. Professor Kole teaches in the Quantitative Finance program of the MSc Econometrics and Management Science. He is academic director of the Dutch and International bachelors in Econometrics and Operations Research. He was a visiting scholar in the department of Economics of Pompeu Fabra University in Barcelona in 2019. He obtained his PhD in 2006 from the Rotterdam School of Managament.

Employment

Assistant professor
Econometrics
Erasmus University Rotterdam
1 Jan 2017 → present

Research outputs

Heterogeneous macro and financial effects of ECB asset purchase programs
van der Zwan, T., Kole, E. & van der Wel, M., May 2024, In: Journal of International Money and Finance. 143, 17 p., 103073.

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Moments, Shocks and Spillovers in Markov-switching VAR Models
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Forecasting Value-at-Risk under temporal and portfolio aggregation
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Interpreting financial market crashes as earthquakes: A new early warning system for medium term crashes
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Cyclicality in losses on bank loans (working paper)
Keijsers, B., Diris, B. & Kole, E., 2014.

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van Dijk, D. & Kole, E., 2013, Rotterdam: Erasmus Research Institute of Management (ERIM), (Report, Vol. 2013-016-F.

Het failliet van de normale verdeling
Kole, E., 2011, In: VBA Journaal. 26, 1, p. 8-17 10 p.

Optimale Asset Allocatie op Korte en Lange Termijn
Slagter, E., Vermaes, Y. & Kole, E., 2010, In: VBA Journaal. 26, p. 8-17 10 p.

Contagion as a domino effect in global stock markets
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Markwat, T., Kole, E. & van Dijk, D., 2009, EI reprint reeks EI-1523 ed. 3000 DR Rotterdam. 17 p. (EI reprint reeks, Vol. EI-1523).

Time Variation in Asset Return Dependence: Strength or Structure
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Selecting copulas for risk management
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Portfolio Implications of Systemic Crises
Kole, E., Koedijk, C. & Verbeek, M., 2006, In: Journal of Banking and Finance. 30, 8, p. 2347-2369 23 p.

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