

# Curriculum vitae

## Personal Information:

Name: Jacco Johan Jacob Thijsen  
Address: Department of Economics  
Trinity College Dublin, Dublin 2, Ireland  
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Date of Birth: 16 April 1976  
Place of Birth: Wamel, the Netherlands  
Nationality: Dutch

## Education:

Sept 1988 – Aug 1994: VWO (pre-university education), Pax Christi College, Druten, the Netherlands.  
Sept 1994 – June 1999: Econometrics & Operations Research, specialisation: Mathematical Economics, Tilburg University, Tilburg, the Netherlands.  
Sept 1997 – June 1999: Master's Program in Economics, CentER for Economic Research, Tilburg University, Tilburg, the Netherlands.  
September 1999 – June 2002: NAKE (Netherlands Network of Economics) doctoral program.  
June 1999 – June 2003: Ph.D., CentER, Tilburg University, Tilburg, the Netherlands.

## Degrees:

1. M.A. in Econometrics & Operations Research, *cum laude*, Tilburg University, Tilburg, the Netherlands, 25 June 1999,
2. Ph.D., Tilburg University, Tilburg, the Netherlands, 9 May 2003.

## Academic Positions:

06/2003 – 09/2003: Assistant Professor, Tilburg University, Tilburg, the Netherlands.  
09/2003 – 12/2006: Lecturer in Economics, Trinity College Dublin, Dublin, Ireland.  
01/2007 – 12/2007: Lecturer in Mathematical Finance, University of

01/2008 – present:

York, United Kingdom.

Lecturer in Economics, Trinity College Dublin,  
Dublin, Ireland.

### Research Interests:

- Mathematical economics & finance,
- Game theory,
- Strategic investment under uncertainty,
- General Equilibrium with incomplete markets,
- Statistics.

### Publications

1. Thijssen, J.J.J. (2008), “Optimal and Strategic Timing of Mergers and Acquisitions Motivated by Synergies and Risk Diversification”, *Journal of Economic Dynamics and Control*, **32**, 1701–1720.
2. Thijssen, J.J.J. (2008), “A Computational Study on General Equilibrium Pricing of Derivative Securities”, in press: *Annals of Finance*.
3. Talman, A.J.J. and J.J.J. Thijssen (2006), “Existence of Equilibrium and Price Adjustments in a Finance Economy with Incomplete Markets”, *Journal of Mathematical Economics*, **42**, 255–268.
4. Thijssen, J.J.J., K.J.M. Huisman and P.M. Kort (2006), “The Effects of Information on Strategic Investment and Welfare”, *Economic Theory*, **28**, 399–424.
5. Huisman, K.J.M., P.M. Kort, G. Pawlina, and J.J.J. Thijssen (2005), “Strategic Investment under Uncertainty: A Survey of Game Theoretic Real Option Models”, *Journal of Financial Transformation*, **13**, 111–118.
6. Huisman, K.J.M., P.M. Kort, G. Pawlina, and J.J.J. Thijssen (2004), “Strategic Investment under Uncertainty: Merging Real Options with Game Theory”, *Zeitschrift für Betriebswissenschaft*, **67**, 97–123.
7. Thijssen, J.J.J., K.J.M. Huisman and P.M. Kort (2004), “The Effect of Information Streams on Capital Budgeting Decisions”, *European Journal of Operational Research*, **157**, 759–774.

## Books and Chapters

1. “Investment under Uncertainty, Coalition Spillovers, and Market Evolution in a Game Theoretic Perspective” (2004), Theory and Decision Library C, Kluwer Academic Publishers, ISBN 1-4020-7877-3.
2. “Non Cooperative Game Theory”, in: Teugels, J. and B. Sundt (2004), *Encyclopedia of Actuarial Sciences*, John Wiley & Sons, & Sons.
3. “Investment under Uncertainty, Market Evolution and Coalition Spillovers in a Game Theoretic Perspective” (2003), PhD thesis, CentER Dissertation Series 114, CentER, Tilburg University, ISBN 90-5668-114-1.

## Working Papers:

1. “A Theory of Non-Exclusive Real Options” (2007), SSRN: <http://ssrn.com/abstract=1003806>.
2. “On Irreversible Investment and Discounting: An Arbitrage Pricing Approach” (2008), *mimeo*, Trinity College Dublin.
3. “Nearly-Complete Decomposability and Stochastic Stability with an Application to Cournot Oligopoly” (2005), Trinity Economics Paper 2005/6.
4. “Spillovers and Strategic Cooperative Behaviour” (2002), with Ruud Hendrickx and Peter Borm, CentER DP 2002-70. (Under review: *Mathematical Methods of OR*)
5. “Symmetric Equilibrium Strategies in Game Theoretic Real Option Models” (2002), with Kuno Huisman and Peter Kort, CentER DP 2002-81.
6. “Stochastic Stability of Cooperative and Competitive Behaviour in Cournot Oligopoly” (2001), CentER DP 2001-19.

## Teaching:

- Tilburg University, Tilburg, the Netherlands:
  1. Microeconomics for Econometrics (1<sup>st</sup> year undergraduate Econometrics & Operations Research (EOR), tutorials),
  2. Mathematics for Information Management (1<sup>st</sup> year undergraduate, lectures and tutorials),
  3. Mathematics for International Economics and Business (1<sup>st</sup> year undergraduate, lectures and tutorials),

4. General Equilibrium Theory (4<sup>th</sup> year undergraduate EOR, lectures on Incomplete Markets theory),
  5. Investment under Uncertainty (4<sup>th</sup> year undergraduate EOR and postgraduate, lectures on real option theory),
  6. Industrial Organization and Technological Change (3<sup>rd</sup> year undergraduate International Economics and Finance, lectures).
- Trinity College Dublin, Dublin, Ireland:
    1. Economic Theory (Game Theory, 4<sup>th</sup> year undergraduate),
    2. Economics of Securities Markets (Econometrics of Financial Markets, 4<sup>th</sup> year undergraduate),
    3. Mathematics & Statistics (Statistics, 1<sup>st</sup> year undergraduate),
    4. Mathematics & Statistics (Mathematics, 2<sup>nd</sup> year undergraduate),
    5. Postgraduate Econometrics (theory),
    6. M.Sc. Statistics,
    7. M.Sc. Micro (consumer and producer theory, game theory),
    8. M.Sc. Research Topics (Real Option Theory).
  - University of York, York, UK:
    1. Probability Theory I (1<sup>st</sup> year undergraduate),
    2. Probability Theory II (2<sup>nd</sup> year undergraduate),
    3. Mathematical Methods for Finance (M.Sc. in Mathematical Finance).

**Postgraduate Supervision:**

1. Ana Nelson, “Agent-Based Modelling and Firm Size Distribution” (PhD, 15/06/2007).
2. Denis Tkachenko, “Long Memory in Equity Style Performance”.

**Awards, Prizes, and Research Grants:**

1. Award for special performance in the German language, German ambassador to the Netherlands, May 1994,
2. Award for excellence in teaching, Tilburg University, Tilburg, the Netherlands, December 2000,
3. EU-grant for presenting at EARIE conference, September 2001, Dublin, Ireland,

4. Award for excellence in teaching, Tilburg University, Tilburg, the Netherlands, November 2002,
5. Start-Up fund for new lecturers, Trinity College Dublin, January 2004,
6. Research grant (EUR 33,800), Irish Research Council for the Humanities and the Social Sciences, December 2004.

**Referee:**

- Journal of Public Economic Theory,
- Journal of Mathematical Economics,
- Games and Economic Behavior,
- Journal of Economic Dynamics and Control,
- Mathematical Social Sciences.