

Ramon de Punder, PhD

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WORK EXPERIENCE

- 2021– **Co-Founder and Director**, SlimBieden | 50% ownership | ~30 hours/week
Built a commercial forecasting platform for Dutch housing prices, offering the only fully distributional forecast in the Dutch market and achieving the highest precision among publicly reported benchmarks; have sold 1,610 reports since its commercial launch in 2024 and established partnerships with 10 businesses. Lead a four-person model-development team and jointly build the Python pipelines for core models and automated report generation; launched SlimBieden Research for joint research projects.
- 2023– **Postdoctoral Researcher**, University of Amsterdam | Section: Quantitative Economics
Develop PhD research into journal publications and follow-up projects; conduct a joint research project with an insurance company on the pricing of distributional flood risk in the Dutch housing market, including stakeholder and media communication.
- 2015–2026 **Co-Founder and Director**, dPT Wiskunde & Fibonacci Studiebegeleiding (FBSB) | 50% ownership
Built and scaled two educational ventures to over 100 teachers across five Dutch cities; won an innovation award including free office space and received national television coverage; both were acquired by StudieHub in August 2026.
- 2016–2020 **Teaching Assistant**, Tinbergen Institute, University of Amsterdam, and Cambridge Education Group
Courses: Advanced Econometrics 1, Programming & Numerical Analysis, Probability Theory & Statistics 2, Probability Theory & Statistics 3, Econometrics 1, Econometrics 2, Time Series Analysis, Bachelor's Thesis Seminar in Econometrics, Mathematics M1, and Mathematics M2.

EDUCATION

- 2021–2026 **PhD in Econometrics**, University of Amsterdam. Thesis: “Local Divergences” (papers [1]–[3])
Main contributions: (i) Developed censored methods for evaluating distributional forecasts, with formal power guarantees; on S&P 500 data, censoring more than doubles model discrimination at the one-day horizon, with gains confirmed for bivariate ETF forecasts; (ii) Developed theory for online stochastic-gradient time-series models, deriving Adam-like adaptive learning rates and characterizing divergence-reducing updates, including ARMA-GARCH, while showing that some broader specifications need not move toward the truth, with an application in [5] to Bitcoin returns.
- 2017–2021 **MSc in Econometrics, Finance and Economics (Research)**, Tinbergen Institute
- 2018–2019 **MSc in Actuarial Science and Mathematical Finance**, University of Amsterdam
- 2017–2018 **MSc in Econometrics**, University of Amsterdam

PUBLICATIONS AND WORKING PAPERS

- [1] **De Punder, R.**, Diks, C., Laeven, R., and van Dijk, D. (2026). “Localizing Strictly Proper Scoring Rules.” *Journal of the American Statistical Association*, 121(554), 1447–1459. Coverage: TI, UvA, and a radio interview.
- [2] **De Punder, R.**, Dimitriadis, T., and Lange, R. (2026). “Expected Kullback-Leibler-based Characterizations of Score-Driven Updates.” *Tinbergen Discussion Paper*, 24-051/III. R&R at *JASA*.
- [3] **De Punder, R.** (2026). “Proper and Robust Autoregressive Derivative Adaptive Models.” *Tinbergen Discussion Paper*, 26-022/III.
- [4] Vrugt, J., Diks, C., **de Punder, R.**, and Grünwald, P. (2025). “A Sandwich with Water: Bayesian and Frequentist Inference Under Model Misspecification.” *ARC Geophysical Research*, 1, Article 16.
Contribution: Robust sandwich Bayesian inference under model misspecification; on streamflow data, robust parameter variance estimates are one order of magnitude larger on average than conventional estimates.
- [5] **De Punder, R.**, Dijkstra, M., and Diks, C. (2026). “Barron-Loss Adaptive Estimation.” *Tinbergen Discussion Paper*, 26-023/III.
Contribution: Developed a robust filter and its estimation theory for financial returns; on Bitcoin data, this filter outperforms leading benchmarks in VaR and log-score backtests at the 10% significance level.
- Other projects:* “Adaptive Score-Driven Filters”, “Composite Scores”, “Focused M -Estimation”, “Flood Tail Risk and Probability Weighting”, “A Functional Perspective on Localization”, and “Relative Scoring Rules”.

AFFILIATIONS

- 2026– **Tinbergen Institute** | Candidate Fellow
- 2025– **Amsterdam Center of Excellence in Risk, Resilience and Regulation** | Affiliated Research Fellow
- 2024– **Research Centre for Sustainable Investments and Insurance** | Research Fellow
- 2021– **Center for Nonlinear Dynamics in Economics and Finance** | Research Fellow

TECHNICAL SKILLS

Programming Languages	Python, R, MATLAB
Tools	Claude Code, Codex