

Résumé Theo E. Nijman

Professor Theo E. Nijman is the Van Lanschot professor in Investment Theory at Tilburg University. Theo Nijman published extensively in the leading international journals on a wide variety of topics within empirical finance and econometrics. His recent work covers topics such as pension fund management, the optimal individual pension contract, measurement and management of inflation, interest and longevity risk, and performance attribution and measurement.

Theo Nijman is chairman of the Scientific Board of Netspar, a Network for Studies on Pensions Aging and Retirement in which seven universities and a number of insurance companies and pension funds participate (see www.netspar.nl). Moreover Theo Academic Coordinator of Inquire Europe, which brings together investment professionals interested in understanding and developing quantitative solutions to investment problems.

As a consultant Theo has been involved in all kinds of projects for many different financial institutions. Currently he is a member of the government appointed committee to consider the need for structural reforms in the Dutch second pillar pension provision to assure sustainability of the system.