

In Memoriam

Dr. Marius Ooms

It is with much sadness that we announce that Marius Ooms passed away peacefully on 25 January 2026.

Marius was born in Rotterdam on 2 March 1961. After the summer of 1979, Marius left the beta-gymnasium *Queen Wilhelmina* in Oostburg (Zeeland, West-Zeeuws-Vlaanderen) with a final grade average of 9.6 and moved to Amsterdam, where he began his study Econometrics at the *Universiteit van Amsterdam* (UvA). He stood out as an excellent student in econometrics but also being knowledgeable in many other areas. While in Amsterdam he also studied the Danish and Icelandic languages. He was drawn to academic life, and in 1986 began a PhD with Professor Teun Kloek at the *Erasmus Universiteit* in Rotterdam. After his PhD, he continued as an assistant professor in Rotterdam. In 2000, Marius moved to the *Vrije Universiteit* (VU) in Amsterdam as an associate professor in the Department of Econometrics and OR. Marius was a Research Fellow at the *Tinbergen Institute* almost from its inception.

Marius had a broad interest in econometrics and closely followed the new developments in the field. Not just mastering their theoretical foundations, but also how they came about, which authors were involved, who were their PhD supervisors, at which universities the research took place, etc. He liked to share this knowledge with close colleagues. With the rise of the internet, he found a new way of sharing with a wider audience by launching *econometriclinks.com*. On this webpage he collated information for and from econometricians around the world. This is how Marius became a well-known figure to many young econometricians in the 1990s. The website was later taken over by the *Royal Economic Society*, integrated within the *Econometrics Journal*, and maintained by Marius.

His worldwide online visibility in econometrics was accompanied by his many international conference visits and participations. He was also a key supporter of econometric software developments and, especially, of the OxMetrics software, developed by his close friend and fellow alumnus from the UvA, Jurgen Doornik. They co-authored the *Arfima* software package and the book *Introduction to Ox* published by *Timberlake Consultants*.

His academic publications were mostly covering topics in dynamic econometrics, long memory processes, GARCH, and state space models. They appeared in journals such as *Journal of the American Statistical Association*, *Computational Statistics & Data Analysis*, *International Journal of Forecasting*, and *Journal of Statistical Software*.

Since 2000 Marius worked at the VU, in a friendly atmosphere which suited Marius well. He supervised many talented students, at the bachelor, master, and PhD level, who are now professors at universities, and researchers and professionals from international institutions. He got along well with (international) colleagues and visiting staff, also those from other departments, and was visible throughout the faculty of Economics. He was also the founder and coordinator of the annual conference series *Netherlands Econometric Study Group* that is still taking place.

It was just over 15 years ago that Marius suffered a serious stroke. The first five years were primarily characterized by recovery, return, a major relapse, and then a more sustained recovery, during which he had to set aside his work at the VU. The last 10 years, despite a major relapse and minor setbacks, were relatively quiet years in which he developed his own activities. His sharpness and analytical skills remained with him all these years. Following a sudden illness, Marius passed away peacefully in the hospital of Leiderdorp, close to his hometown of Leiden.

Jurgen Doornik, *University of Oxford*

Siem Jan Koopman, *Vrije Universiteit Amsterdam*