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EDUCATION

Ph.D. in Economics, University of California, Riverside, 2003-2008 (*expected*)
Dissertation Title: Essays on Multivariate Modeling in Financial Econometrics
Principal Advisor: Gloria González-Rivera
Other Committee Members: Marcelle Chauvet, Tae-Hwy Lee, Aman Ullah

M.A. in Economics, Marmara University, Istanbul, Turkey, 2000-2002
M.A. Thesis: Empirical Assessment of Term Structure Estimation Methods: An Application on Turkish Bond Market

B.A. in Finance and Accounting, Marmara University, Istanbul, Turkey, 1996-2000

RESEARCH AND TEACHING INTERESTS

Econometrics, Time Series Analysis, Financial Economics, Macroeconomics

AWARDS AND GRANTS

- James B. Ramsey Prize for the top paper presented by a graduate student in the Annual Symposium of the Society for Nonlinear Dynamics and Econometrics (SNDE), 2008
- Outstanding Teaching Assistant Award, UC Riverside, 2008
- Phi Beta Kappa Alumni International Scholarship, 2007
- International Institute of Forecasters Conference Travel Award, 2007
- UC Riverside Graduate Student Association Conference Travel Grant, 2006, 2007, 2008
- Dean's Fellowship, UC Riverside, 2003-2008

PUBLICATIONS

Multivariate Autocontours for Specification Testing in Multivariate GARCH Models, with Gloria González-Rivera, ***A Festschrift in Honor of Robert F. Engle***, edited by Tim Bollerslev, Mark W. Watson and Jeffrey R. Russell, forthcoming, Oxford University Press.

Optimality of the RiskMetrics Model, with Gloria González-Rivera and Tae-Hwy Lee, ***Finance Research Letters***, Vol. 4, No. 3, September 2007, 137-145.

WORKING PAPERS

Autocontours: Dynamic Specification Testing, with Gloria González-Rivera and Zeynep Senyuz, (to be revised and resubmitted to ***Journal of Business and Economic Statistics***).

Testing and Modeling Threshold Asymmetries in Multivariate Distributions of U.S. Equity Returns (submitted).

A Nonparametric Investigation of Asymmetries in Stock Return Distributions.

Analyzing Economic Value of Volatility Models for Large Stock Portfolios.

CONFERENCE AND SEMINAR PRESENTATIONS

- Annual Symposium of the Society for Nonlinear Dynamics and Econometrics (SNDE), San Francisco, April 2008
- University of Connecticut, Department of Economics, January 2008
- UC Riverside, Department of Economics, October 2007, January 2008
- Far Eastern Meetings of the Econometric Society, Taipei (Taiwan), July 2007
- International Symposium on Forecasting, New York City, June 2007
- NBER-NSF Time Series Conference, Montreal, October 2006
- Conference in Honor of S. James Press, Riverside, May 2005
- ERC/METU International Conference in Economics, Ankara (Turkey), September 2002

TEACHING EXPERIENCE

Lecturer

Introductory Econometrics I, *UC Riverside*, Winter 2006, Summer 2006
Introduction to Economics, *Marmara University*, Fall 2002
Economics for Engineers (Teaching Fellow), *Marmara University*, Spring 2002

Teaching Assistant (UC Riverside)

Econometric Methods III (Graduate), Macroeconomic Theory I (Graduate), Introduction to Econometrics, Statistics for Economics, Forecasting in Business and Economics, Macroeconomic Theory I-II, Microeconomic Theory I-II, Introduction to Macroeconomics, Introduction to Microeconomics.

OTHER PROFESSIONAL EXPERIENCE

Research Assistant for Professor Gloria González-Rivera, Spring 2005, 2007, 2008
Research Assistant for Professor Jang-Ting Guo, Spring 2008
Financial Analyst, Risk Software Technologies (Istanbul), 2001-2003
Intern, Istanbul Stock Exchange Listing Department, September 1999

REFEREE FOR

Econometric Reviews, Empirical Economics, Journal of Quantitative Economics (3)

REFERENCES

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