

ÖZGEÇMİŞ

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ÖĞRENİM:

Doktora : (1996-2001)Sussex Üniversitesi, İngiltere, Ekonomi Bölümü
(1999-2000)Cambridge Üniversitesi, İngiltere, Ziyaretçi Öğrenci
Yüksek Lisans : (1991-1994)İstanbul Üniversitesi, Ekonomi Bölümü
(1992-1993)Boğaziçi Üniversitesi, (Ekonomi YL Öğrencisi)
Lisans : (1987-1991)İstanbul Üniversitesi, Ekonomi Bölümü

ÇALIŞMA DENEYİMİ:

2019 - İstanbul Bilgi Üniversitesi, **Müdür**, Bilgi Finans Araştırma
Merkezi (CEFIS), **Profesör**, Ekonomi Bölümü

2017 - 2019 İstanbul Bilgi Üniversitesi, **Vekil Rektör**

2015 - 2016 İstanbul Bilgi Üniversitesi, **Rektör Yardımcısı**
(Yüksek Lisans ve Uzaktan Öğretim İşlerinden Sorumlu)
Profesör, Ekonomi Bölümü

2014 - 2015 Kadir Has Üniversitesi, **Müdür**, Türkiye Çalışmaları Merkezi
Profesör, Ekonomi Bölümü

2010 - 2014 İstanbul Bilgi Üniversitesi
Dekan, İktisadi ve İdari Bilimler Fakültesi

2012 - 2013 İstanbul Bilgi Üniversitesi, **Müdür**, Sosyal Bilimler Enstitüsü

2009 - 2010 İstanbul Bilgi Üniversitesi,
Dekan Yardımcısı, İktisadi ve İdari Bilimler Fakültesi

2000 - 2014	İstanbul Bilgi Üniversitesi, Profesör , Ekonomi Bölümü, (2008-2009 izinli)
2009 - 2010	İstanbul Bilgi Üniversitesi, Direktör , Ekonomi Doktora Programı
2009 - 2010	İstanbul Bilgi Üniversitesi, Koordinatör , Finansal Matematik YL Programı
2008 - 2009	Cambridge Üniversitesi, İngiltere, Misafir Araştırma Görevlisi
2001 - 2008	İstanbul Bilgi Üniversitesi, Direktör , Finansal Ekonomi YL Programı
2002 - 2004	İstanbul Bilgi Üniversitesi, Direktör , Ekonomi YL Programı
2000 - 2008	İstanbul Bilgi Üniversitesi, Kurul Üyesi & Teknik Danışman , e-MBA (Web tabanlı MBA Programı)
2004 - 2006	İstanbul Bilgi Üniversitesi, Koordinatör (Yöneticiler İçin Eğitim Programları)
1997 - 1999	Sussex Üniversitesi, İngiltere, Kısmi Zamanlı Öğretmen
1992 - 1995	İstanbul Üniversitesi, Ekonomi Bölümü, Araştırma Görevlisi

DİĞER ÜYELİKLER:

[Murat Sertel Center for Advanced Economic Studies](#) (Murat Sertel İleri Ekonomik Araştırmalar Merkezi), [The Rimini Center for Economic Analysis](#) & [Economic Research Forum](#) (Ekonomik Araştırma Forumu)

AKADEMİK ÇALIŞMALAR:

- **Hakemli Dergilerde Yayımlanan Eserler:**

“Searching for the Optimal Level: Inflation and Price Variability in Turkey” (with K. Karahan). **Singapore Economic Review**, forthcoming

“Real Exchange Rates and Balance of Trade: Does the J-Curve Effect Really Hold?” (with S. S. Öztürk), **Open Economies Review**, forthcoming, published online, 2018.

"Detecting Convergence Clubs" (with F. C. Beylunioglu and T. Stengos), **Macroeconomic Dynamics**, forthcoming, published online, 2018.

"Persistence in Convergence and Club Formation" (with T. Stengos and H. Özkan), **Bulletin of Economic Research**, 2018, Vol. 70, Issue 2, pp.119-138.

"Quantile Forecast Combination Using Stochastic Dominance" (with M. Pınar and T. Stengos), **Empirical Economics**, 2018, Vol.55, Issue 4, pp. 1717-1755.

"Evaluating Nowcasts of Bridge Equations with Advanced Combination Schemes for the Turkish Unemployment Rate" (with B. Soybilgen), **Economic Modelling**, 2018, Vol./Issue 72, pp. 99-108

"Regime Switching with Structural Breaks in Output Convergence" (with F. Beylunioglu and T. Stengos), **Studies in Nonlinear Dynamics and Econometrics**, 2018, Vol. 22, Issue 3, pp.1-17.

"Identification of Common Factors in Panel Data Growth Models" (with P. Deniz and T. Stengos), **Economics Letters**, 2018, Vol. 168, pp. 94-97.

"Nowcasting the New Turkish GDP" (with B. Soybilgen), **Economics Bulletin**, 2018, Vol. 38, Issue 2, pp. 1083-1089.

"How Successful Are Wavelets in Detecting Jumps?" (with B. A. Eroglu and R. Gencay), **Entropy**, 2017, Vol. 19, No. 12: 638.

"Detecting Capital Market Convergence Clubs" (with F. Beylunioglu and T. Stengos), **Studies in Nonlinear Dynamic and Econometrics**, 2017, Vol. 21, Issue 3.

"Markov Regime Switching in Mean and in Fractional Integration Parameter" (with T. Stengos and H. Özkan), **Communications in Statistics-Simulation and Computation**, 2017, Vol. 46, Issue 9, pp. 6974-6981.

"Analysis of the Seeds of the Debt Crisis in Europe" (with H. Yener and T. Stengos), **European Journal of Finance**, 2017, Vol. 23, Issue 15, pp. 1589-1610.

"Application of Wavelet Decomposition in Time-Series Forecasting" (with R. Gencay and K. Zhang), **Economics Letters**, 2017, Vol. 158, pp. 41-46.

"An Evaluation of Inflation Expectations in Turkey"(with B. Soybilgen), **Central Bank Review**, 2017, Vol. 17, Issue 1, pp. 31-38.

"Nowcasting Turkish GDP and News Decomposition" (with M. Modugno and B. Soybilgen), **International Journal of Forecasting**, 2016, Vol. 32, Issue 4, pp. 1369-1384.

"Exchange Rates and Firm Survival: An Examination with Turkish Firm-Level Data" (with N. Toraganlı), **Economic Systems**, 2016, Vol. 40, Issue 3, pp. 433-443.

"Relative Price Variability and Inflation: New Evidence"(with D. Baglan and H. Yilmazkuday), **Journal of Macroeconomics**, 2016, Vol. 48, pp. 263-282.

"High Versus Low Inflation: Implications for Price-Level Convergence"(with H. Yilmazkuday), **Empirical Economics**, 2016, Vol. 50, Issue 4, pp. 1527-1563.

"MENA Economies: Reforms, Risk, and Development" (Introduction to Special Issue) **Emerging Markets Finance and Trade**, 2015, Vol. 51, Issue 6, pp. 1141-1143.

"Measuring Human Development in MENA Region"(with M. Pınar and T. Stengos), **Emerging Markets Finance and Trade**, 2015, Vol. 51, Issue 6, pp. 1179-1192.

"Is Forecasting Inflation Easier Under Inflation Targeting"(with H. Özkan), **Empirical Economics**, 2015, Vol. 48, Issue 2, pp. 609-626.

"Detecting Structural Changes Using Wavelets" (with H. Özkan), **Financial Research Letters**, 2015, Vol. 12, pp. 23-37.

"Persistence in Real Exchange Rates" (with T. Stengos), **Studies in Nonlinear Dynamics and Econometrics**, 2014, Vol. 18, Issue 1, pp. 73-88.

"Persistence in Convergence"(with T. Stengos), **Macroeconomic Dynamics**, 2014, Vol. 18, Issue 4, pp. 753-782.

"Probability Forecasts of Macroaggregates in Turkish Economy" (with H. Kaya), **Emerging Markets Finance and Trade**, 2014, Vol. 50, Issue 2, pp. 214-229.

"The Role of Regime Shifts in the Term Structure of Interest Rates: Further Evidence from an Emerging Market" (with B. Saltoglu) **Emerging Markets Finance and Trade**, 2012, Vol. 48, Issue sup5, pp. 48-63.

"Observations on Turkey's Recent Economic Performance" (with A. S. Akat) **Atlantic Economic Journal**, 2013, Vol. 41, Issue 1, pp. 1-27.

"Has Inflation Targeting Increased Predictive Power of Term Structure About Future Inflation: Further Evidence from Turkish Market" (with H. Kaya), **Applied Financial Economics**, 2011, Vol. 21, Issue 20, pp. 1539-1547.

"Price-Level Convergence: New Evidence from U.S. Cities" (with H. Yilmazkuday) **Economics Letters**, 2011, Vol. 110, Issue 2, pp. 76-78.

"The IS Puzzle and the Relative Risk Aversion in Turkey" (with H. Yilmazkuday), **Empirical Economics Letters**, 2010, Vol. 9, Number 2.

"Currency substitution, Policy Rule and Pass-Through: Evidence from Turkey" (with I. Zer-Toker), **Applied Economics**, 2010, Vol. 42, Issue 18, pp. 2365-2378.

"Exchange Rate Pass-Through in Turkish Export and Import Prices" (with R. B. Tekin) **Applied Economics**, 2009, Vol. 41, Issue 17, pp. 2221-2228.

"The Effects of Credit and Debit Cards on the Currency Demand" (with H. Yilmazkuday), **Applied Economics**, 2009, Vol. 41, Issue 17, pp. 2115-2123.

"Okun's Convergence within the US" (with H. Yilmazkuday) **Letters in Spatial and Resource Sciences**, 2009, Vol. 2, Issue 2-3, pp. 109-122.

"Monetary Policy Rules in Practice: Evidence from Turkey and Israel" (with H. Yilmazkuday) **Applied Financial Economics**, 2007, Vol. 17, Issue 1, pp. 1-8.

"Inflation Dynamics of Turkey: A Structural Estimation" (with H. Yilmazkuday) **Studies in Nonlinear Dynamics & Econometrics**, 2005, Vol. 9, Issue 1.

"The Purchasing Power Parity Hypothesis for a High Inflation Country: a Re-examination of the Case of Turkey", **Applied Economics Letters**, 2003, Vol. 10, Issue 3, pp. 143-147.

"Is Turkish Exchange Rate Overvalued?" **Yapı Kredi Economic Review**, 2002, Vol. 13, Number 2, pp. 39-53

- **Kitap Bölümleri:**

"Electricity Trade Patterns in a Network: Evidence from the Ontario Market"(with T. S. Genç, and J.O. Pineau), **Progress in Clean Energy**, 2015, Vol. 2, pp. 669-692.

- **Diğer Yayınlar (Türkçe):**

"Büyüme Stratejimizi Değiştirmemiz Gerekıyor", **İktisat ve Toplum**, 2018, Sayı. 101, pp. 97-102.

"Yuvarlak Masa: Ekonomik Kriz Bu Kez Farklı (mı) ?", (with A.S. Akat, M. Üçer, S. Gürsel, Ö.F. Çolak), **İktisat ve Toplum**, 2018, Sayı. 98, pp. 21-51.

"SimdiTahmin.com'un Türkiye GSYH Büyüme Oranları İçin Tahmin Performansı" (with B. Soybilgen), **İktisat ve Toplum**, 2016, Sayı. 74

"2014 Büyümesi Bize Ne Söylüyor ?" **Borsa İstanbul Magazin**, 2015, Kış, pp. 16-17.

"2015 Yılına Nasıl Başlandı ve Ekonomiye Önümüzdeki Yıllarda Nasıl Bir Gelecek Bekliyor.", **Akfen Strategy**, 2015 Nisan-Haziran, Sayı 06, pp. 12-15.

"Döviz Kuru İhracat Fiyatlarına Yansıyor Mu?" (with A.S. Akat), **İktisat ve Toplum**, 2012, Sayı. 26, pp. 1-14.

"Kura Dayalı İstikrar Politikaları: Teori ve Uygulama" (with K. Akay), Bahçeşehir University **Ekonomi ve Yönetim Bilimleri Dergisi**, 2000, Cilt. 1, Sayı 2, pp. 47-74

- **Çalışma Tebliğleri** (www.egeyazgan.com adresinden indirilebilir):

"Regime Switching with Structural Breaks in Output Convergence: Further Results" (with F. C. Beyluniođlu and T. Stengos), 2018.

"When wavelets are useful forecasters?" (with R. Gencay), 2017.

"Revisiting the Link Between Growth and Volatility: Panel GARCH Analysis" (with P. Deniz and T. Stengos).

"Does Wind Generation Really Reduce GHG Emissions?" (with T. S. Genç), 2017.

- **Son Sunulan Tebliğler:**

"When Wavelets are Useful Forecasters?", **A Conference in Honor of Ramazan Gencay**, Istanbul Bilgi University, Istanbul - Turkey, April 2019

"When Wavelets are Useful Forecasters?", **Finance Seminar**, Ecole D'Economie d'Aix Marseille, Aix en Provence, France, March 2019

"Türkiye Ekonomisi: Büyüme ve Çinli Yatırımcılar İçin Fırsatlar", Turkey Today / Bugünün Türkiyesi Panel Serisi: Türkiye ve Çin: Uzun Vadeli İş Birliği Beklentileri Paneli, Beijing(Pekin)& Şangai – Çin, Aralık 2018

"Regime Switching with Structural Breaks in Output Convergence", **Advance in Econometrics Methods**, Çalıştay, İstanbul Bilgi Üniversitesi, İstanbul - Türkiye, Mart 2018

"When Wavelets are Useful Forecasters?", **Innovative Methods in Finance and Economics** Çalıştay, İstanbul Bilgi Üniversitesi, İstanbul - Türkiye, Kasım 2017

"Nowcasting the new Turkish GDP", **Türkiye Cumhuriyet Merkez Bankası**, Ankara - Türkiye, Mayıs 2017

"The Impact of Exchange Rate Movements on Firm Survival", **Türkiye Cumhuriyet Merkez Bankası**, Ankara - Türkiye, Mayıs 2017

"Nowcasting the Turkish Unemployment Rate: A Forecast Combination Approach", **CIRET Conference**, Kopenhag - Danimarka, Eylül 2016

"Why Turkish Economic Growth so Volatile?", **Demir Demirgil Seminer Serisi**, Boğaziçi Üniversitesi, İstanbul – Türkiye, Mayıs 2016

"Nowcasting Turkish GDP and News Decomposition", **Society for Economic Measurement**, OECD, Paris – Fransa, Temmuz 2015.

"A Wavelet Test to Identify Structural Changes at Unknown Locations in Independently Distributed Processes", **Latin American Econometric Society Annual Meeting (LAMES)**, Sao Paulo - Brezilya, Kasım 2014.

"High Versus Low Inflation, Implications for Price Level Convergence", **Türkiye Cumhuriyet Merkez Bankası**, Ankara - Türkiye, Eylül 2014

"Persistence in Convergence and Club Formation", **68th European Meeting of the Econometric Society**, Toulouse - Fransa, Ağustos 2014

"Is There a Room for Competitive Devaluation in the Global Economy?" **13th EBES Conference**, İstanbul - Türkiye, Haziran 2014

"Financial Markets Under Uncertainty", **International Financial Management Institute**, İstanbul - Türkiye, Nisan 2014.

"Persistence in Convergence: Further Results", **Society for Nonlinear Dynamics and Econometrics, Annual Symposium**, New York - USA, Nisan 2014.

"A Wavelet Test to Identify Structural Changes at Unknown Locations in Independently Distributed Processes", **Constanz Üniversitesi, Ekonomi Bölümü Seminerleri**, Constanz - Almanya, Aralık 2013.

"A Wavelet Test to Identify Structural Changes at Unknown Locations in Independently Distributed Processes", **Latin American Econometric Society Annual Meeting (LAMES)**, Mexico City - Meksika, Eylül 2013.

"Recent Economic Trends in Turkish Economy", **Conference on MENA Economies**, İstanbul - Türkiye, Haziran 2013.

"A Test of Structural Change of Unknown Location with Wavelets", **Rimini Center for Economic Analysis, Time Series Workshop**, İtalya, Haziran 2013.

"Is There an Optimal Forecast Combination? A Stochastic Dominance Approach to Forecast Combination Puzzle", **Department of Economics Workshop, Athens University of Economics and Business**, Atina - Yunanistan, Mayıs 2013.

"A Test of Structural Change of Unknown Location with Wavelets" **Society for Nonlinear Dynamics and Econometrics, Yıllık Sempozyum**, Milano - İtalya, Mart 2013.

"A Test of Structural Change of Unknown Location with Wavelets", **Department of Economics Workshop, Simon Fraser Üniversitesi**, Kanada, Kasım 2012

"General Trends in Turkish Economy", **International Istanbul Finance Congress**, Okan Üniversitesi, İstanbul - Türkiye, Haziran 2012

"The Revival of an Emerging Market: The Case of Turkey", **73rd International Atlantic Economic Conference**, Bahçeşehir Üniversitesi, İstanbul - Türkiye, Mart 2012.

"Is There an Optimal Forecast Combination? A Stochastic Dominance Approach to Forecast Combination Puzzle", **4th Quantitative Finance Workshop**, The Rimini Center for Economic Analysis, İtalya, Nisan 2012.

"Forecasting of Macro Aggregates in Turkish Economy", **Macroeconomic and Financial Imbalances in National Economies and the World**, Annual

Conference of the Center for Economics and Econometrics (CEE), Boğaziçi Üniversitesi, İstanbul - Türkiye, Aralık 2011.

"Persistence in Real Exchange Rate Convergence", **5th Annual Methods in International Finance Network Workshop**, Orleans - Fransa, Ekim 2011.

"Persistence in Convergence", **65th European Meeting of the Econometric Society**, Oslo - Norveç, Ağustos 2011.

"Persistence in Convergence: Growth and Real Exchange Rate", **Finance Workshop**, Rimini Center for Economic Analysis, İtalya, Haziran 2011.

"Persistence in Convergence", **Society for Nonlinear Dynamics and Econometrics, Annual Symposium**, Washington DC - ABD, Mart 2011.

"Persistence in Convergence", **The 6th BMRC-QASS Conference on Macro and Financial Economics**, Londra - İngiltere, Mayıs 2011.

"The role of Asymmetries and Regime Shifts in the Term Structure of Interest Rates", **Conference on the Transformation of the Turkish Economy**, Boğaziçi Üniversitesi Ekonomi ve Ekonometri Merkezi, İstanbul - Türkiye, Aralık 2010.

"The role of Asymmetries and Regime Shifts in the Term Structure of Interest Rates: Further Evidence from Turkish Market", **The Society for the Study of Emerging Markets**, EuroConference 2010, Milas - Türkiye, Haziran 2010.

"Persistence in Convergence", **The Canadian Economy's 15 Golden Years in the Global Context**, Rimini Center for Economic Analysis, İtalya, Haziran 2010.

"The role of Asymmetries and Regime Shifts in the Term Structure of Interest Rates", **Society for Nonlinear Dynamics and Econometrics, Annual Symposium**, Novaro - İtalya, Nisan 2010.

"The role of Asymmetries and Regime Shifts in the Term Structure of Interest Rates", **Midwest Finance Association, Annual Meeting**, Las Vegas - ABD, Şubat 2010.

- **Konferans Organizasyonları:**

Organizatör, Conference in Honor of Ramazan Gencay, Istanbul Bilgi University, Istanbul - Turkey, April 13, 2019, <https://ramazangencay.bilgi.edu.tr/en/>

Organizatör, "Conference on Advances in Applied Macro-Finance" İstanbul Bilgi Üniversitesi, İstanbul - Türkiye, Aralık 3-4, 2018, <https://macrofinance2018.bilgi.edu.tr/en/>

Organizatör, "Advances in Econometrics Methods Workshop (Ekonometrik Yöntemlerdeki Gelişmeler)", İstanbul Bilgi Üniversitesi, İstanbul - Türkiye, 17 Mart 2018,

<https://cefis.bilgi.edu.tr/en/workshops/advances-in-econometrics-methods/>

Organizatör, "Innovative Methods in Finance and Economics Workshop (Finans ve Ekonomi'de Yenilikçi Metodlar Çalıştayı)", İstanbul Bilgi Üniversitesi, İstanbul - Türkiye, 10 Kasım 2017,

<https://cefis.bilgi.edu.tr/en/workshops/innovative-methods-in-finance-and-economics/>

Organizasyon Komitesi Üyesi, Conference and Expo on Forex and Derivatives, İstanbul Kongre Merkezi, İstanbul - Türkiye, 25-28 Eylül 2014.

<http://www.fxworldistanbul.com/en/>

Organizatör, Conference on Advances in Applied Macro-Finance and Forecasting, İstanbul Bilgi Üniversitesi, İstanbul, Türkiye, 1-2 Eylül 2014

<http://forecasting2014.bilgi.edu.tr>

Program Komitesi Üyesi, The 22th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics, the Baruch College CUNY, New-York, ABD, 17-18 Nisan 2014.

https://www.sndeecon.org/conferences/sndeprogall/2014_snde22.pdf

Organizatör, Conference on MENA Economies, İstanbul Bilgi Üniversitesi, İstanbul - Türkiye, 21-22 Haziran 2013. <http://mena2013.bilgi.edu.tr/>

Program Komitesi Üyesi, The 21th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics, The University of Milano-Bicocca, Milano, İtalya, 28-29 Mart 2013.

<https://editorialexpress.com/conference/SNDE2013/program/SNDE2013.html>

Organizasyon Komitesi Üyesi, The 20th Annual Symposium of the Society for Nonlinear Dynamics and Econometrics, İstanbul Bilgi Üniversitesi, İstanbul, Türkiye 5-6 Nisan 2012. <http://snde2012.bilgi.edu.tr/>

Organizatör, Macroeconomic Policy in Open Economies during Times of Crisis, İstanbul Bilgi Üniversitesi, İstanbul, Türkiye, 1-2 Temmuz 2011.

<http://macropolicy2011.bilgi.edu.tr/>

- **Akademik - Verilen Dersler:**

Introductory Econometrics, Macroeconomics, International Economics, Mathematics for Economists, Statistics, Mathematical Statistics, Probability, Financial Econometrics (MSc), Statistics for Business (MBA), Advanced Econometrics (MSc), Topics in Macroeconometrics (PhD)

DİĞER ETKİNLİKLER

- Türkiye GSYH Őimdi tahmin (nowcasting) web sitesinin kurucusu:
<http://simditahmin.com/tr/ana-sayfa/>

- eřitli medya kanallarında (CNBC-e, Bloomberg, NTV, TRT-Turk gibi) Trkiye Ekonomisi zerine yorumcu.