

### ***Undergraduate:***

Econometrics

### ***Graduate:*** (present)

Risk Management, Financial Econometrics, Derivative  
Markets, Topics on Empirical Finance (PhD).

### **Undergrad**

Money Banking and Finance

### **Some Professional and Executive Seminars**

Turkish Bankers' Association, 2000-.

Undersecretariat of Treasury, 1999,

Ministry of Defence of Turkey

Some in-house trainings on Derivative Pricing, ALM, Credit Risk, Operational  
Risk, Fixed

Income

given at many institutions including,

AKBANK, Ak Portfoy, BDDK, BNP-TEB, Garantibank, HSBC, Reuters,  
Vakifbank ,YKB

### **Media Appearance:**

Ad Hoc Commentator on Economics and Finance: CNBC, TRT2, Haberturk,  
Bloomberg HT, CNBC Europe, etc.

### **Financial Consultancy**

Tekstilbank ([www.tekstilbank.com.tr](http://www.tekstilbank.com.tr)), 2001-2003. (Market Risk)

TEB, 2002-2003. (<http://www.teb.com.tr/>) (Market Risk)

TEB-BNP 2005- ALM and Balance Sheet Risk Modeling.

Yapı Kredi Bank (<http://www.ykb.com/>), 2003-2004 (Asset and Liability  
Management and

Market Risk)

Akbank, (www.akbank.com.tr), 2003-2004 (Credit Risk)

Akbank, 2004-2005 (Market Risk)

Akbank, 2006- (ALM and Liquidity Risk)

Ak Asset Management , 2007-2010,

HSBC Asset Management, 2008-2010.

Riskturk 2001- (<http://www.riskturk.com/>)

BDDK, 2006-2009.

Undersecretariat of Treasury, 2007-2010

### **Refereed for**

*Journal of Business and Economic Statistics* (2)

*Japan and the World Economy*

*Computational Statistics and Data Analysis*

*International Journal of Economics and Business*

*Energy Economics*

*International Review of Financial Economics*

*Emerging Market Finance and Trade* (2)

*Turkish Bankers' Association*

*Turkish Insurance Association*

*Central Bank Review*

*Dogus University Journal*

### **Research Interests**

- Financial Econometrics, Quantitative Finance

- Particular interests: Financial Risk Management (Market, Credit, Operational Risk and

Asset Liability Management Aspects),

- Analysis of High Frequency Financial Time Series and Market

Microstructure Analysis,

- Continuous Time Econometrics and Finance, Derivative Pricing.

### **Other**

Assistant Chair, Marmara University, 1998-2000

Coordinator, Financial Markets Seminar, 1997-1999, Executive Seminars organized by

Marmara University Research Foundation.

Nonparametric and Nonlinear Financial Models, Organizer, A seminar sponsored by Turkish

Bankers' Association. 1998.

Nonparametric Forecasting of Exchange Rates, Moderator, a seminar organised by the

Turkish Bankers' Association, 2000.

### **Conference Organization**

EC2, Econometrics of Financial and Insurance Risks, 2005, Istanbul

(Local Organizer)

Society for Nonlinear Dynamics and Econometrics Conference, Local Organizing Committee Member, Istanbul, 2012