Deniz M. Erdemlioglu

Contact Information

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Research Interests

Macroeconomics, International Finance, Empirical Finance, High-Frequency Financial Econometrics, Applied Time Series Analysis

Education

Catholic University of Leuven (K.U.Leuven), Belgium

Ph.D. in Economics (*joint with FUNDP*), September 2009/2010 - present

- Tentative Dissertation Title: "*Essays on Central Bank Communication and High-Frequency Finance*"
- Advisors: Hans Dewachter (K.U.Leuven and National Bank of Belgium)
  Christelle Lecourt (Louvain School of Management - FUNDP)
- Committee: Pierre Giot (Université Catholique de Louvain - C.O.R.E, FUNDP)
  Sébastien Laurent (C.O.R.E and Maastricht University)

M.A.S. (Pre-Doctoral Research) in Economics (with distinction), August, 2009

- Project: "*Macro Factors in UK Excess Bond Returns: PCA and Factor Model Approach*"
- Advisor: Hans Dewachter (K.U.Leuven and National Bank of Belgium)

State University of New York, Binghamton, NY USA

M.A. in Economics, May, 2008

- Thesis Title: "*Indeterminate Equilibria in NK-DSGE Model: App. for the Great Moderation*"
- Advisor: Wei Xiao (State University of New York - Binghamton)

Bogazici University, Istanbul, Turkey

M.A. in Economics and Finance (with honors), August, 2008

- Advisor: C. Emre Alper (Bogazici University)

Kadir Has University, Istanbul, Turkey

B.A. in International Finance (with high honors), August, 2005

B.A. in Economics (with high honors), June, 2005

Academic Experience

The Federal Reserve Bank of St. Louis, Research Division, St. Louis, USA
Visiting Scholar — **March 2011 - June 2011**

Maastricht University, Department of Quantitative Economics, Maastricht, the Netherlands
Visiting Researcher — **June 2010 - September 2010**

Louvain School of Management, Center for Studies in Asset Management, Belgium
Researcher — **September 2009 - present**

Honors and Awards

FSR Doctoral Fellowship, 2010-2012

Inter-university Attraction Pole (PAI) Doctoral Fellowship, 2009-2010

National Scholars Honor Society Membership Award, 2008 - present, USA

FULBRIGHT Scholar, 2006-2008, USA

Full Tuition Scholarship, 2006-2008, State University of New York - Binghamton, USA

IIE Pre-academic Training Program Scholarship, July 2006, Boston University, USA

1^{st} ranked, Department of Economics, 2005, Kadir Has University, Turkey

2^{nd} ranked, Faculty of Economics and Business Administration, 2005, KHU, Turkey

High Honor Graduate, 2005, KHU, Turkey (GPA: 3.71/4.00), (Last year GPA: 3.96/4.00)

Full Tuition Scholarship, 2000-2005, Kadir Has University, Turkey

Double Major B.A in International Finance, 2005, Kadir Has University, Turkey (GPA: 3.81/4.00)

Projects and Working Papers

Erdemlioglu, Deniz M. (2009). "Macro Factors in U.K. Excess Bond Returns: Principal Components and Factor Model Approach", *MASE (Predoctoral) Research Dissertation*, K.U.Leuven, Belgium.

Erdemlioglu, Deniz M. (2008). "Indeterminate Equilibria in New Keynesian DSGE Model: An Application to the US Great Moderation", *Macro Theory Paper*, SUNY - Binghamton.
(Supported by DG-ECFIN, European Commission, Contract No: 393/2008/S12.516832).

Work in Progress

Erdemlioglu, Deniz M. "FX Communication, Jumps and Volatility in Financial Markets: A High-Frequency Analysis" (with Hans Dewachter, Jean-Yves Gnabo, and Christelle Lecourt).

Erdemlioglu, Deniz M. "Intraday Periodicity and Intraday Lévy-Type Jump Detection" (with Sébastien Laurent and Christopher J. Neely).

Seminars, Workshops and Conference Presentations

3L Finance Workshop, September 2011, Brussels - Belgium

10th Oxmetrics Conference, September 2011, Maastricht - The Netherlands

Doctoral Workshop in Finance, December 2010, Namur - Belgium

4th Int. Conference on Computational and Financial Econometrics, December 2010, London - UK

Spring Conference of Young Economists, April 2010, Luxembourg City - Luxembourg

3rd RGS Doctoral Conference in Economics, February 2010, Bochum - Germany

PAI Workshop, Catholic University of Leuven, October 2009, Leuven - Belgium

European Commission Economic and Financial Affairs Seminar Program, February 2009, Belgium

Teaching Experience

Case-Project Assistant, International Financial Management, Graduate - Level, Fall 2010.

Case-Project Assistant, Financial Risk Management, Graduate - Level, Spring 2011.

Graduate Course-Work

HEC-Paris, France
Asset Pricing with Frictions (by Dimitris Vayanos, LSE).

Catholic University of Leuven, Belgium
Advanced Macroeconomics, Advanced Microeconomics (with non-cooperative Game Theory), Advanced Econometrics, Advanced Monetary Economics, Advanced International Monetary Economics, Advanced Time Series Analysis.

State University of New York - Binghamton, USA
Macroeconomic Theory I-II-III, Microeconomic Theory I-II-III, Econometrics, Advanced Theory (Dynamic Programming, Dynamic Optimization, Optimal Control Theory, DSGE Modeling), Options and Derivatives.

Bogazici University
Open Economy Macroeconomics, Microeconomics, Probability and Statistics, Mathematics,
Theory of Finance, Macro and Financial Econometrics, Topics in Forecasting.

Certificates and Activities

Summer School on Lévy Random Processes, Technical University of Braunschweig, Germany, 2010.

Econometrics Lectures on High Frequency Data Analysis (by Y. Ait-Sahalia), CORE - UCL, 2009.

4^{th} Behavioral Science Conference, Yale School of Management, 2 May 2008, Yale University, USA

Economics Seminar, by George A. Akerlof, Dept. of Economics, 16 April 2008, UC - Berkeley, USA

Money and Macro Workshop, Department of Economics, 23 Jan 2008, Univ. of Pennsylvania, USA

Money and Macro Workshop, Columbia Business School, 30 Oct 2007, Columbia University, USA

Macroeconomics Workshop, organized by Prof. Karl Shell, 13 Sept. 2007, Cornell University, USA

Fulbright Scholars Enrichment Seminar, April 2007, Chicago, USA

Certificate of Achievement, Int. Student Academic Award, May 2008, SUNY-Binghamton, USA

Certificate, Pre-academic Training Program, July-August 2006, Boston University, USA

Professional Memberships

American Economic Association, American Finance Association, European Economic Association, Econometric Society, Euro Area Business Cycle Network (EABCN), National Scholars Honor Society, Fulbright Association.

Computer Skills

- Statistical Packages: Extensive use of Oxmetrics, Eviews, some experience with SAS and R.
- Languages: Ox object-oriented programming (beginner), Matlab.
- Applications: LaTeX, Microsoft applications.
- Algorithms: Some experience with Ox programming for modeling high frequency financial data: jumps and volatility
- Operating Systems: Windows.

Languages

English(fluent), French(beginner), Turkish(native)

References

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