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WORK ADDRESS

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EDUCATION

2004-2009 Ph.D. in Economics, University of Pittsburgh
1999-2004 B.Sc. in Economics, Istanbul Bilgi University (Honors program)
2001-2004 B.Sc. in Economics, London School of Economics (External program)

WORK EXPERIENCE:

Since September 2010- Assistant Professor, Istanbul Bilgi University
September 2009- August 2010 Lecturer, Istanbul Bilgi University

TEACHING

Istanbul Bilgi University

Fall 2011- EC521 Advanced Econometrics I

Spring 2011-Spring 2012 EC522 Advanced Econometrics II

Spring 2010- Spring 2012 EC251 Mathematic for Economists II

Fall2009- Fall 2011 EC251 Mathematic for Economists I

Fall2009- Spring2012 HEC341 Introduction to Econometrics (*Honors Programme*)

Fall2009- HEC335 Advanced Linear Algebra (*Honors Programme*)

University of Pittsburgh

Fall 2006-Summer 2008 Research Assistant for Professor Jean-Francois Richard

ECON 0100: Introduction to Microeconomic Theory (TA Summer 2006)

ECON 0110: Introduction to Macroeconomic Theory (TA Spring 2006)

ECON 2020: Introduction to Econometric Theory (TA Fall 2005)

Istanbul Bilgi University

Introduction to Econometrics (TA Spring 2003)

Introduction to Econometrics (TA Fall 2002)

AWARDS and FELLOWSHIPS:

2009-2010 (Fall) University of Pittsburgh Arts&Sciences Graduate Fellowship

2008 (Summer) University of Pittsburgh Summer Fellowship

2008 (June) 28th International Symposium on Forecasting Travel Grant Award

2008 (Spring) University of Pittsburgh-Gradexpo Outstanding Paper Award

2007(Summer) University of Pittsburgh Summer Fellowship

2005-present University of Pittsburgh Full Scholarship

2004-2005 University of Pittsburgh Graduate Student Fellowship

1999-2004 Istanbul Bilgi University Full Scholarship

FIELDS OF INTEREST: Applied econometrics, financial econometrics, macroeconometrics

REFEREE: Review of Economics and Statistics

PAPERS

- 1) “A Stochastic Volatility Leverage Model: Application to a Panel of S&P500 Stocks” Jean Francois Richard, 2011, University of Pittsburgh

- 2) “Do Returns Granger-Cause Volatility?”, with Jean Francois Richard, 2009, University of Pittsburgh

- 3) “Forecasting Inflation Volatility: A Stochastic Volatility Approach”, 2011, International Journal of Arts and Sciences

- 4) “Modeling Inflation Volatility of Turkey: A Comparison of EGARCH and Stochastic Volatility Models”, 2006, University of Pittsburgh

WORK IN PROGRESS,

- 1) “Global J-curve”, with Ege Yazgan

- 2) “Semiparametric Structural Break Test”, with Thanasis Stengos and Ege Yazgan

PRESENTATIONS

- October 2011 MIFN and ANR Conference, Orleans, FRANCE
May 2011 All-Istanbul Economics Workshop, Istanbul, TURKEY
May 2011 Conference in Honor of Halbert L. White, San Diego, USA
June 2010 IJAS's Conference at Harvard
April 2009 2009 Irish Economic Association Conference, Cork, Ireland
April 2009 2009 Scottish Economic Society Conference, Perth, UK
June 2008 28th International Symposium on Forecasting, Nice, France
March 2008 GradExpo University of Pittsburgh