

Barış Soybilgen
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EDUCATION

Ph.D, Economics **Sep 2011 - June 2015**
Istanbul Bilgi University, Istanbul, Turkey
Title of Doctoral Dissertation: Three Essays on Forecasting

Master of Arts, International Economics **Oct 2008 - Sep 2010**
Konstanz University, Konstanz, Germany
Title of Master Thesis: How do Stock Prices Respond to Macro Shocks?

Bachelor of Science, Systems Engineering **Sep 2003 - Feb 2008**
Yeditepe University, Istanbul, Turkey
Title of Final Project: Bond Portfolio Selection Using Fuzzy Multiobjective Linear Programming

Exchange Student, Industrial Engineering **Jan 2006 - May 2006**
Montana State University, Bozeman, U.S.A

INTERESTS Time Series Analysis, Forecasting, and Machine Learning.

EXPERIENCE

Assistant Director **Feb 2018 - Present**
Researcher **Sep 2015 - Feb 2018**
Istanbul Bilgi University Center for Financial Studies, Istanbul, Turkey

Assistant Professor **Sep 2018 - Present**
Lecturer **Sep 2015 - Sep 2018**
Istanbul Bilgi University, Istanbul, Turkey

Adjunt Lecturer **Feb 2018 - Present**
MEF University, Istanbul, Turkey

Research Assistant **Oct 2010 - Aug 2015**
Bahçeşehir University Center for Economic and Social Research (Betam), Istanbul, Turkey

PUBLICATIONS

Estimating the Forward-Looking Taylor Rule for Turkey under Multiple Structural Breaks, joint with Burak Alparslan Eroglu and Haluk Yener, *Current Issues in Turkish Economics*, 2019.

Identifying Turkish Business Cycle Regimes in Real Time, *Applied Economics Letters*, 2019.

Evaluating the Effect of Geopolitical Risks on the Growth Rates of Emerging Countries, joint with Huseyin Kaya & Dincer Dedeoglu, *Economics Bulletin*, 39(1), 2019.

Evaluating the Asymmetric Effects of Production, Interest Rate and Exchange Rate on the Turkish Stock Prices, joint with Huseyin Kaya, *Ege Academic Review*, 19(2), 2019.

On the Performance of Wavelet Based Unit Root Tests, joint with Burak Alparslan Eroglu, *Journal of Risk and Financial Management*, 11(3), 2018

Nowcasting the New Turkish GDP, joint with Ege Yazgan, *Economics Bulletin*, 38(2),

2018.

Evaluating Nowcasts of Bridge Equations with Advanced Combination Schemes for the Turkish Unemployment Rate, joint with Ege Yazgan, *Economic Modelling*, 72, 2018.

An Evaluation of Inflation Expectations in Turkey, joint with Ege Yazgan, *Central Bank Review*, 17(1), 2017.

Nowcasting Turkish GDP and News Decomposition, joint with Michele Modugno & Ege Yazgan, *The International Journal of Forecasting* 32(4), 2016.

WORK IN PROGRESS

Evaluating Density Nowcasts of Turkish GDP, joint with Burak Alparslan Eroglu.

Forecasting U.S. Recessions using Large Scale Data Sets and Machine Learning Algorithms.

Identifying U.S. Business Cycle Regimes Using Dynamic Factors and Neural Network Models.

Anatomy of The Eurozone Crisis: A Survival Approach, joint with Haluk Yener and Thanasis Stengos.

PROJECTS

A New Consumer Price Index for Istanbul (In Progress) - Requested, Funded, Organized by Istanbul Chamber of Commerce; Expected Time Span: 2019-2021.

Economic Impact Assessment of Istanbul Seismic Risk Mitigation and Emergency Preparedness Project (Completed) - Requested by Istanbul Project Coordination Unit; Funded by World Bank; Organized by Deloitte; Time Span: 2015-2016.

TEACHING

Istanbul Bilgi University

Advanced Econometrics II, Spring 2019

Machine Learning for Managerial Decision Making, Fall 2018

Macroeconomics for Finance, Fall 2018-Present

Business Finance, Summer 2018

Statistics II (Honors Programme), Spring 2018-Present (only spring)

Current Issues in Finance, Spring 2018-Present (only spring)

Financial Analysis and Reporting, Fall 2017

Thesis Seminar, Spring 2016-Present

Introduction to Economics, Spring 2016

MEF University

Forecasting, Fall 2018/Spring 2019

Model Building and Validation, Summer 2018.

R For Social Sciences, Spring 2018

SKILLS

Programming Languages & Software: R, Matlab, Python, Stata, E-Views

Languages: Turkish (native), English (fluent), German (intermediate).

CONFERENCES & WORKSHOPS

“Identifying US Business Cycle Regimes Using Dynamic Factors and Neural Network Models”

2018 Conference on Advances in Applied Macro-Finance, Istanbul

“Nowcasting Recessions Using Machine Learning Algorithms”

2018 Workshop on Advances in Econometrics Methods, Istanbul

“Predicting US Recessions: A Factor Augmented Neural Network”
2017 EconAnadolu 2017, Eskisehir

“An Evaluation of Inflation Expectations in Turkey”
2014 International Conference on Economics-Turkish Economic Association, Antalya

“Credit Crunch or not? Case of Turkey during the Global Economic Crisis”
2012 73rd International Atlantic Economic Conference, Istanbul
2012 International Istanbul Finance Conference 2012, Istanbul

MEMBERSHIPS Turkish Economic Association, International Institute of Forecasters.

REFEREE International Journal of Forecasting, Empirical Economics, Economic Modelling, Central Bank Review, Applied Economic Letters, Central Bank of Turkey Working Papers.