Barış Soybilgen

E-mail: soybilgen@gmail.com

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

EXPERIENCE

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

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

Freelance Data Scientist and Consultant **Jan 2019 - Present**

Adjunt Lecturer **Feb 2018 - Aug 2019**
MEF University, Istanbul, Turkey

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

SKILLS

Programming Languages & Softwares: R, Python, Matlab, SQL, MS Office, MS Power BI, Stata, EViews.
Languages: Turkish (native), English (fluent).

PUBLICATIONS

Nowcasting US GDP Using Tree-Based Ensemble Models and Dynamic Factors, joint with Ege Yazgan, Computational Economics, Forthcoming.

Identifying U.S. Business Cycle Regimes Using Dynamic Factors and Neural Network Models, Journal of Forecasting, 2020.

Determinants of Turkish female labour force participation: an analysis with manufacturing firm-level data, joint with Nazli Karamollaoglu, Applied Economics Letters, 2020.

A general model for financial crises: An application to eurozone crisis, joint with Haluk Yener & Thanasis Stengos, International Review of Economics & Finance, 2020.

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.

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

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

Nowcasting the New Turkish GDP, joint with Ege Yazgan, Economics Bulletin, 38(2), 2018.

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

LOCAL PUBLICATIONS IN TURKEY

Time-Varying Taylor Rule Estimation for Turkey with Flexible Least Square Method, joint with Burak Alparslan Eroglu, BU Journal, 2019.

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.

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.

The Exchange Rate Pass-Through for Main Consumption Groups, joint with Huseyin Kaya, Finans-Politik & Ekonomik Yorumlar Dergisi, 56(648), 2019. (in Turkish)

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

WORKING PAPERS

Nowcasting Turkish Food Inflation Using Daily Online Prices, joint with Ege Yazgan and Huseyin Kaya, Central Bank Review, 17(1), 2017.

Quantile Panel Data Analysis of the Female Employment Ratio in Turkish Manufacturing Firms, joint with Nazli Karamollaoglu, Central Bank Review, 17(1), 2017.

TEACHING

Istanbul Bilgi University

Advanced Econometrics II (M.Sc.)
Macroeconomics for Finance (M.Sc.)
Financial Analysis and Reporting (M.Sc.)
Thesis Seminar (M.Sc.)
Machine Learning for Managerial Decision Making (B.A.)
Statistics II (B.A.)
Office Applications for Business and Economics (B.A.)
Business Finance (B.A.)
Current Issues in Finance (B.A.)
Introduction to Economics (B.A.)

MEF University

Model Building and Validation (M.Sc.)
Forecasting (M.Sc.)

Forecasting (B.A.)
R For Social Sciences (B.A.)

MEMBERSHIPS Turkish Economic Association, International Institute of Forecasters.

REFEREEING International Journal of Forecasting, Empirical Economics, Economic Modelling, Central Bank Review, International Review of Economics and Finance, Research in International Business and Finance, Applied Economic Letters, International Journal of Information and Decision Sciences, Central Bank of Turkey Working Papers.