

Baris Soybilgen

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ABOUT

PhD level economist with a strong focus in economic/financial/business forecasting and data analysis. Well versed in both regular statistical methods and machine learning algorithms. Good working knowledge in R and Python.

EXPERIENCE

Assistant Director

Feb 2018 - Present

Researcher

Sep 2015 - Feb 2018

Istanbul Bilgi University Center for Financial Studies, Istanbul, Turkey

- Developing short-term macro forecasting models using mixed-frequency dynamic factor models and tree-based machine learning algorithms.
- Designing web scraping tools that extract millions of price points from web sites of retail chains daily.
- Building tools for automatic cleaning and transformation of scrapped data for end-users.
- Creating high-frequency macroeconomic and financial indicators to track the current state of the economy.

Assistant Professor

Sep 2018 - Present

Lecturer

Sep 2015 - Sep 2018

Istanbul Bilgi University, Istanbul, Turkey

- Conducting research on time series forecasting and time series analysis.
- Conducting research on the Turkish economy and global economy using applied econometrics.
- Teaching machine learning for managerial decision making using R and Python since 2018.
- Teaching MS Office with applications in business and accounting since 2019.
- Taught statistics, econometrics, finance, and macroeconomics between 2015 and 2019.

Machine Learning Consultant

June 2019 - Jan 2020

Matriks, Istanbul, Turkey

For Matriks, which is one of the biggest financial software companies in Turkey, I guided software developers to build an interactive financial forecasting program that utilizes machine-learning algorithms. I instructed software developers on how to optimize machine learning algorithms and perform feature engineering. I also managed the workflow of the project.

Adjunt Lecturer

Feb 2018 - Aug 2019

MEF University, Istanbul, Turkey

- Taught R programming language to business and economics undergraduate students.
- Taught business and macro forecasting using R in undergraduate and graduate level.
- Taught machine learning using R to graduate data science students.

Research Assistant

Oct 2010 - Aug 2015

Bahçeşehir University Center for Economic and Social Research (Betam), Istanbul, Turkey

- Developed several statistical models to forecast key macroeconomic variables of Turkish economy.
- Wrote regular research briefs about Turkish economy.
- Prepared economic impact and sector reports for NGOs and private companies.

PROJECTS

Creating a New Consumer Price Index for Istanbul (In Progress) - Requested by Istanbul Chamber of Commerce; Expected Time Span: 2019-2021; Role: Project Member.

- Audit and improve data collection processes.
- Clean and analyse consumer expenditure survey data.
- Create a consumer price index for Istanbul from consumer expenditure data.

Analyzing the Economic Impact of Istanbul Seismic Risk Mitigation and Emergency Preparedness Project (Completed) - Requested by Governorship of Istanbul; Time Span: 2015-2016; Role: Project Member.

- Developed a value of statistical life methodology for the Istanbul Earthquake.
- Conducted an economic impact analysis of the Istanbul Earthquake.

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

SKILLS

Programming Languages & Softwares:

Advanced Level: R, Matlab, Python, SQL, Stata, E-Views, MS Office.

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

REFERENCES

Dincer Dedeoglu

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Chief Engineer

Former Matriks Employee

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