Baris Soybilgen

Address: Klädesvägen 22 lgh 1302 16876 Stockholm
Phone: 070-758-99-75
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 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

	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, 2021.

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 manu-
facturing 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 and Thanasis Stengos, International Review of Economics & Finance,

2020.

Identifying Turkish Business Cycle Regimes in Real Time, Applied Economics Letters, 2020.

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.

NATIONAL PUBLICATIONS	Time-Varying Taylor Rule Estimation for Turkey with Flexible Least Square Method, joint with Burak Alparslan Eroglu, Bogazici 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	Consumption and Investment from Bank Transactions: The Role of Big Data Information in Nowcasting Turkey, joint with BBVA Big Data Team and Ege Yazgan.

Nowcasting Turkish Food Inflation Using Daily Online Prices, joint with Ege Yazgan and Huseyin Kaya.

Quantile Panel Data Analysis of the Female Employment Ratio in Turkish Manufacturing Firms, joint with Nazli Karamollaoglu.

PROJECTS	Producing Nowcasting Models using Artificial Neural Networks (In Progress) - Funded by Istanbul Bilgi University; Expected Time Span: 2020-2021; Role: Project Leader.

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

Producing and Analyzing Density Nowcasts of Gross Domestic Product - Funded by Istanbul Bilgi University; Time Span: 2018-2019; Role: Project Leader.

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

CONFERENCES "Nowcasting Turkish Food Inflation Using Daily Online Prices"
2021 7th International Conference on Economics-Turkish Economic Association, Virtual

"Nowcasting US GDP Using Gated Recurrent Units"
2020 40th International Symposium of Forecasting, Virtual
2020 32nd EBES Conference, Istanbul
2020 3rd International Conference on Empirical Economics and Social Sciences, Virtual

"Forecasting US recessions using large scale data sets and machine learning algorithms"
2020 EconTR2020 International Conference on Economics, Eskişehir
2019 39th International Symposium of Forecasting, Thessaloniki, Greece

"Producing Short-Term Forecasts of Turkish Gross Domestic Product: A Bottom-Up Approach from the Demand Side"
2020 International Applied Statistics Conference, Virtual

"Producing and Analyzing Density Nowcasts of Gross Domestic Product"
2020 2. Uluslarası İzmir İktisat Kongresi, Virtual

"Quantile Panel Data Analysis of the Female Employment Ratio in Turkish Manufacturing Firms"
2020 19th International Conference of MEEA, Virtual

"Evaluating the Effect of Oil Prices and the Exchange Rate on Producer and Consumer Food Prices in Turkey"
2020 4th International Congress on Economics, Finance, and Energy, Virtual

"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

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, Research in International Business and Finance, Applied Economic Letters, International Journal of Information and Decision Sciences, Central Bank of Turkey Working Papers.