Mert Demirer

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Employment

Post-doctoral Researcher, Microsoft Research New England, 2020-2021.

Assistant Professor of Economics, MIT Sloan School of Management, July 2021-

Education

Ph.D. Economics, MIT, 2020.

Committee: Nikhil Agarwal, Daron Acemoglu, Anna Mikusheva, and Victor Chernozhukov.

M.A. Economics, Koc University, 2013

B.S. Electrical and Electronics Engineering, Boğaziçi University, 2011

Fields of Interest

Industrial Organization, Econometrics, Machine Learning

Working Papers

"Production Function Estimation with Factor-Augmenting Technology: An Application to Markups" (R&R, Econometrica)

"Drug Rebates and Formulary Design: Evidence from Statins on Medicare Part D" with Alex Olssen

"Production Function Estimation with Imperfect Proxies"

"Partial Identification of Linear Models Using Homophily in Network Data"

"Generic Machine Learning Inference on Heterogeneous Treatment Effects in Randomized Experiments" with Victor Chernozhukov, Esther Duflo and Ivan Fernandez-Val

"Financial Sector Volatility Connectedness and Equity Returns" with Kamil Yilmaz and Umut Gokcen

Publications

"Double/Debiased Machine Learning for Treatment and Structural Parameters" with Victor Chernozhukov, Denis Chetverikov, Esther Duflo, Christian Hansen, Whitney Newey and James Robins. *The Econometrics Journal 21.1 (2018): C1-C68.*

"Double/Debiased/Neyman Machine Learning of Treatment Effects" with Victor Chernozhukov, Denis Chetverikov, Esther Duflo, Christian Hansen and Whitney Newey.
American Economic Review Papers and Proceedings, 2017, vol. 107, issue 5, pp. 261-265.

"Estimating Global Bank Network Connectedness" with Francis X. Diebold, Laura Liu, Kamil Yilmaz.
Journal of Applied Econometrics 33, No. 1 (2018): 1-15..

"Semi-Parametric Efficient Policy Learning with Continuous Actions" with Vasilis Syrgkanis, Greg Lewis, Victor Chernozhukov.
Advances in Neural Information Processing Systems 32 (NIPS 2019).

Professional Activities

Refereing:
Econometrica, American Economic Review, Quartely Journal of Economics, Rand Journal of Economics, American Economic Journal: Macroeconomics, Journal of Banking and Finance, Journal of Applied Econometrics, Journal of the European Economics Association, Econometrics Journal, Southern Economic Journal, Review of Empirical Finance, Annals of Economics and Statistics, National Science Foundation

Seminer Presentation:
Stanford University, University of Michigan, The University of Texas at Austin, ASSA 2021 Annual Meeting(Discussant), MIT Sloan School of Management, Toronto University, Microsoft Research New England, Yale School of Management, University of Pennsylvania, Boston University, Carnegie Mellon University Tepper Business School, Duke University, Microsoft Research Redmond, Charles River Associates, Stanford University, CEMFI, Koc University

Honors, Awards, & Fellowships

Robert M. Solow Prize for Excellence in Graduate Research and Teaching, MIT 2020

Richard Stone Prize for "Estimating Global Bank Network Connectednes" (with Francis X. Diebold, Laura Liu, Kamil Yilmaz), Journal of Applied Econometrics (Best paper in two volumes.) 2020

George & Obie Schulz Fund Grant 2018-19

UniCredit & Universities Crivelli Europe Scholarship 2014-16

Koç University High Merit Scholarship 2012-14