

# Tolga Ozden

PhD Candidate in Economics



14 July 1992



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## Programming

Matlab (Daily)



C & C++



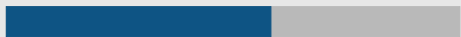
oxMetrics



Stata



R



NetLogo



Julia



EvIEWS



## Languages

Turkish (Native)



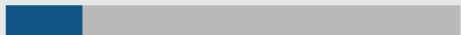
English



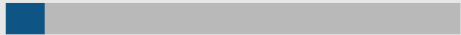
German



Japanese



Dutch



\*Evaluations are partially available upon request.

\*\*The latest available drafts can be found on my personal webpage.

\*\*\*Invited with additional travel grant.

## Hobbies



## Fields of Research

Time Series Analysis, Adaptive Learning, Bayesian Econometrics, Monetary Economics.

## Education

10.2017–	PhD Candidate in Economics Department of Quantitative Economics Supervisor: Prof. Cars Hommes ( <i>University of Amsterdam</i> ) Co-advisor: Dr. Kostas Mavromatis ( <i>De Nederlandsche Bank</i> )	University of Amsterdam
2015–2017	M.Phil in Economics (8.3/10, <i>highest distinction</i> )	Tinbergen Institute
2012–2012	Erasmus Exchange Program Department of Economics	Utrecht University
2011–2015	B.A in Economics (3.9/4, <i>highest distinction</i> )	Bogazici University
2006–2011	German Abitur High School	Istanbuler Gymnasium

## Research Visits & Relevant Work

Current	PhD Internship, Bank of England, London Prudential Poliy Department
2018	PhD Internship, National Bank of Belgium, Brussels Hosted by Rafael Wouters
2018	Simulation-Based Science Weekly Meetings, Coordinator Institute for Advanced Studies, University of Amsterdam
2015	Research Assistant, Center for Econometrics Bogazici University
2014	Summer Intern, Deutsche Bank, Istanbul

## Awards & Achievements

2015–2017	Amsterdam Merit Scholarship, <i>University of Amsterdam</i>
2015–2017	Full Scholarship, <i>Tinbergen Institute</i>
2015	Holland Scholarship, <i>University of Amsterdam</i>
2015	2 <sup>nd</sup> /120, Department of Economics, <i>Bogazici University</i>
2012	Erasmus Mobility Grant, <i>Bogazici University</i>
2011–2015	Ibrahim Bodur Scholarship, <i>Kale Holding A.S, Turkey</i>

## Teaching Portfolio\*

2017–2020	Teaching Assistant Time Series Econometrics (Bachelor, 3 <sup>rd</sup> year) Mathematical Economics (Bachelor, 3 <sup>rd</sup> year)	University of Amsterdam
2016–2017	Teaching Assistant Time Series Econometrics (M.Phil, 1 <sup>st</sup> year) General Equilibrium Theory (M.Phil, 1 <sup>st</sup> year)	Tinbergen Institute
2016–2017	Teaching Assistant Introduction to Finance (Bachelor, 1 <sup>st</sup> year)	Amsterdam Business School
2016–2017	Teaching Assistant Various MSc Finance/MBA courses	Amsterdam Business School
2013–2015	Teaching Assistant Public Finance (Bachelor, 3 <sup>rd</sup> year) Industrial Organization (Bachelor, 3 <sup>rd</sup> year) Intermediate Microeconomics (Bachelor, 2 <sup>nd</sup> year)	Bogazici University

## Selected Presentations

- 2019**
- Expectations in Dynamic Macroeconomic Models (poster), Barcelona GSE Summer Forum.*
  - WEHIA 2019, Bank of England Invited Policy Session, City University London.*
  - Economic Modeling and Data Science (EcoMod 2019), University of the Azores, Ponta Delgado.*
  - Doctoral Summer Workshop in Economics (Scientific Committee & Discussant), Venice\*\*\*.*
  - Doctoral Workshop (QED Network), Nova Business School, Lisbon.*
- 2018**
- 14<sup>th</sup> Dynare Conference, European Central Bank, Frankfurt.*
  - New Ways of Thinking about Economic Policy (Discussant), Bank of England, London\*\*\*.*
  - Computing in Economics and Finance (CEF 2018), Milan.*
  - New Approaches to Macro-Financial Instability, Bamberg\*\*\*.*
  - Workshop on Adaptive Learning in Macroeconomics, Bilbao.*
  - SBS Weekly Meetings, Institute for Advanced Studies, University of Amsterdam.*
  - CIMS DSGE Summer School Conference, University of Surrey.*
  - Doctoral Workshop on Economic Theory, Bielefeld\*\*\*.*

## External Courses, Workshops and PhD Training

- Empirical Time Series Methods for Macroeconomic Analysis, Barcelona GSE Summer School, 2018*
- Advanced Course on Occasionally Binding Constraints, University of Surrey, 2018*
- Macroeconomic Modeling of Regime Switches, CEF 2018 Pre-Conference Workshop, 2018*
- Statistical Learning and Data Science, Tinbergen Econometrics Lectures, 2017*
- Expectations in Dynamic Macroeconomic Models, Dutch Central Bank, 2016*

## References

### Research

#### **Cars Hommes**

Director of CeNDEF  
University of Amsterdam, Department of Economics  
C.H.Hommes@uva.nl

#### **Kostas Mavromatis**

Economist  
De Nederlandsche Bank  
k.mavromatis@dnb.nl

#### **Rafael Wouters**

Research Advisor  
National Bank of Belgium  
rafael.wouters@nbb.be

#### **Edward Castronova**

Professor of Media  
Indiana University Bloomington  
Castro@indiana.edu

### Teaching

#### **Cees Diks**

Department of Economics, University of Amsterdam  
C.G.H.Diks@uva.nl

#### **Jan Tuinstra**

Department of Economic, University of Amsterdam  
J.Tuinstra@uva.nl

### **Restricted Perceptions and Regime Switches\*\***

(Joint with Rafael Wouters)

### **Behavioral Learning Equilibria in the New Keynesian Model\*\***

(Joint with C. Hommes & K. Mavromatis and Mei Zhu)

### **Macroeconomic Forecasting in a Medium-scale DSGE Model under Behavioral Learning** (In progress)

(Joint with C. Hommes & K. Mavromatis)

#### *Policy papers:*

### **Results of a massive experiment on virtual currency endowments and money demand.** PLOS ONE 12(10): e0186407.

(Joint with Castronova E. and Zivic N, Andjelkovic I & Dekic M.)

#### *Work in progress:*

### **Currency Crises and Exchange Rate Predictability in a DSGE Model**