

CONTACT INFORMATION	419 Chapel Drive, Box 90097 213 Social Sciences Building Durham, NC 27708-0097	✉ E-mail: yasin.simsek@duke.edu
RESEARCH INTERESTS	• Financial Econometrics, Economic Forecasting, Asset Pricing	
EDUCATION	Duke University , Durham, NC	2020–2026 (expected)
	• Ph.D. in Economics, GPA: 3.83/4 .	
	• Advisor: Prof. Andrew Patton.	
	Koc University , Istanbul, Turkey.	2018–2020
	• M.A., Economics. GPA: 4/4 .	
	• Thesis: <i>Exploiting Traded Volume for Volatility Forecasting</i>	
	Bilkent University , Ankara, Turkey.	2013–2018
	• B.A., Economics. GPA: 3.96/4 .	
RESEARCH EXPERIENCE	• Bridging the COVID-19 Data and the Epidemiological Model using Time Varying Parameter SIRD Model	2018–2021
	Forthcoming in Journal of Econometrics	
	◦ This paper extends the canonical model of epidemiology, SIRD model, to allow for time varying parameters for real-time measurement of the stance of the COVID-19 pandemic. The resulting specification permits a flexible yet parsimonious model structure with a very low computational cost.	
	• Tree and Forest based Generalized Autoregressive Score Models	2022–present
	Submitted to Journal of Business and Economic Statistics	
	◦ This paper propose regression tree and random forest based local estimation of Generalized Autoregressive Score models. Unlike the current literature, our method does not suffer from curse of dimensionality. In various settings, we show that it brings significant forecasting gains.	
	• Intraday Variation in Systematic Risks and Information Flows	2023–present
	◦ This paper proposes a method to capture variation in the factor structure of asset returns within a trade day by combining non-parametric kernel methods with principal component analysis. We further investigate the link between information flows and the factor structure in the stock market.	
PRESENTATIONS	• VTSS - Time Series Workshop for Junior Researchers, online	2024
	• International Association for Applied Econometrics (IAAE) Annual Conference, Oslo	2023
	• UNC at Chapel Hill - Triangle Econometrics Conference	2023
	• Duke University – Financial Econometrics Lunch Group Seminar	2023
	• Duke University – Financial Econometrics Lunch Group Seminar	2022
REFeree WORK	• Journal of Econometrics	2023
HONORS AND AWARDS	• Graduate Scholarship, awarded by Scientific and Technological Research Council of Turkey	2018–2020
	• Comprehensive Undergraduate Scholarship, awarded by Bilkent University.	2013–2018
	• Undergraduate Scholarship, awarded by The Prime Minister's Office	2013–2018
	• Dean's High Honour List, Bilkent University.	2014–2018
	• Ranked 20th in LYS (University Entrance Exam in Turkey), among approximately 2 million people.	2016

TECHNICAL
SKILLS

- *Programming Languages:* Python, Matlab, R, Stata.

REFERENCES

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