

# Yasin Simsek

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## Education

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**Duke University, Durham - US** Sept 2020 – May 2026 (expected)  
*PhD in Economics*

- Fields: Asset Pricing, Econometrics and Machine Learning
- Committee: Andrew Patton (chair), Tim Bollerslev, Anna Cieslak, Anna Bykhovskaya.

**Koc University, Istanbul - Turkey** Sept 2018 – May 2021  
*MA in Economics*

**Bilkent University, Istanbul - Turkey** Sept 2013 – May 2018  
*BA in Economics*

## Working Papers

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- Intraday Variation in Systematic Risks and Information Flows  
(joint with Andrew J. Patton)
- Generalized Autoregressive Trees and Forests  
(joint with Andrew J. Patton)

## Publications

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- Bridging the Covid-19 data and the epidemiological model using the time-varying parameter SIRD model Journal of Econometrics, 2024  
(joint with Cem Cakmakli)

## Professional Activities

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### Referee Service:

- Journal of Econometrics  $\times 1$
- The European Journal of Finance  $\times 1$

## Presentations

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**2024:** Duke University, VTSS Workshop for Junior Researchers in Time Series, 2024 IAAE Annual Meeting, SoFiE Summer School (Kellogg)

**2023:** Duke University, Triangle Econometrics Conference (UNC Chapel Hill), 2023 IAAE Annual Meeting

## Teaching Experience

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**Investments and Financial Markets (Teaching Assistant - 2023, 2024):** Taught by Tim Bollerslev covering basic results on portfolio optimization and asset pricing. Lectures included theory and computational exercises.

**Time Series Econometrics (Teaching Assistant - 2023, 2024):** Taught by Anna Bykhovskaya covering fundamental concepts in time series and economic forecasting. Lectures included theory and computational exercises.

**Math Camp for Economics PhD (Instructor - 2023, 2024):** Covering essential topics in real analysis, measure theory, linear algebra and optimization for incoming PhD students.

## Other Information

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**Programming:** Python, R, Matlab, SQL, LaTeX, Markdown

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

## References

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### **Andrew J. Patton**

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### **Tim Bollerslev**

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### **Anna Cieslak**

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