Yasin Simsek

Last Updated: August 2025

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Education

Duke University, Durham - US   Sept 2020 – May 2026 (expected)
PhD in Economics
- Fields: Econometrics, Asset Pricing and Machine Learning
- Committee: Andrew J. Patton (chair), Tim Bollerslev, Anna Cieslak, Anna Bykhovskaya.

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

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

Working Papers

- **Beyond Returns: A Candlestick-Based Approach to Covariance Estimation** – *Job Market Paper*
- **Intraday Variation in Systematic Risks and Information Flows**
  (joint with Andrew J. Patton)
- **Generalized Autoregressive Trees and Forests**
  (Revised & Resubmitted Journal of Business & Economic Statistics, joint with Andrew J. Patton)

Publications

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

Professional Activities

Referee Service:
- Journal of Econometrics $\times 1$
- The European Journal of Finance $\times 1$

Presentations

2025: *Duke University, 2025 Triangle Econometrics Conference, 2025 SoFiE Annual Meeting, NBER-NSF Time Series Conference(scheduled)*

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

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

Programming: Python, R, Matlab, LaTeX

Languages: Turkish (native), English (fluent)

References

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