

Yigit Okar

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EDUCATION

University of Washington

Seattle, WA

Doctor of Philosophy in Economics

Aug. 2018 – present

Master of Arts in Economics (3.92/4)

Aug. 2018 – Aug. 2020

Bogazici University

Istanbul, Turkey

Master of Arts in Economics (3.74/4)

Sep. 2016 – June 2018

Bachelor of Science in Electrical and Electronics Engineering, Minor in Economics (3.31/4)

Sep. 2011 – May 2016

EXPERIENCE

Doctoral Researcher

Sep. 2020 – Present

University of Washington

Seattle, WA

- *Sliced Wasserstein IS-ABC for Discrete Choice Demand Models Using Aggregate Data* : Coauthored a project which combines the aggregate level demand estimation models used in the econometrics literature and optimal transportation toolkit from statistics literature in a Bayesian setting. Favored Sliced Wasserstein Distance among other distance measures and used a non-parametric regression adjustment to estimate the parameters. Utilized Python on a high performance computing Linux cluster to run various numerical tasks including Monte Carlo Integration, computing the Sliced Wasserstein Distance, regression adjustment and sensitivity analysis

Part-time Data Scientist

Sep. 2017 – May 2018

Algotecht

Istanbul, Turkey

- Developed and backtested a Turkish equity index trading strategy when the annual number of trades are constrained, for the robo-advisory project, beat the benchmark by $\approx 90\%$
- Used econometric methods in order to identify the behavioral biases of obligatory retirement account participators in their investment decisions

Quantitative Research Intern

June 2017 – Aug. 2017

Zeminelli Capital Management

New York City, NY

- Used proprietary data and various machine learning tools to generate returns that is uncorrelated to firms' returns from existing trading algorithms
- Translated one of the trading strategies of the firm to Python and backtested it in a different but similar asset class

COMMUNICATION EXPERIENCE

Graduate Teaching Assistant

Sep. 2018 – Present

University of Washington

Seattle, WA

- Developed teaching materials to support desired learning outcomes, taught and facilitated discussion sections for graduate as well as undergraduate students
- Courses: Econometrics II (Graduate), Introduction to Microeconomics, Introduction to Macroeconomics

SCHOLARSHIPS & ACCOMPLISHMENTS

2020: Jeff and Perri Roe Term Fellowship

2018: Howard H. Preston Scholarship

2016-2018: TUBITAK Scholarship For Graduate Studies

2010: Ranked 450th in 1.5 M students in Nationwide University Entrance Exam

SKILLS & INTERESTS

Programming: Python, R, Matlab, Scala (Beginner), Stata, L^AT_EX,

Languages: Turkish (Native), French (Beginner)

Tools and Libraries: Git, Unix/Linux, Pytorch

Interests: Scientific blogger, Semi-professional guitar player, CMAS** Scuba diver