

# Yigit Okar

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## EDUCATION

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### University of Washington

*Doctor of Philosophy in Economics*

*Master of Arts in Economics (3.92/4)*

Seattle, WA

*Aug. 2018 – present*

*Aug. 2018 – Aug. 2020*

### Bogazici University

*Master of Arts in Economics (3.74/4)*

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

Istanbul, Turkey

*Sep. 2016 – June 2018*

*Sep. 2011 – May 2016*

## EXPERIENCE

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### Doctoral Researcher

*University of Washington*

Sep. 2020 – Present

*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 cluster to run various numerical tasks including Monte Carlo Integration, computing the Sliced Wasserstein Distance, regression adjustment and sensitivity analysis

### Data Scientist (Part-time)

*Algotecht*

Sep. 2017 – May 2018

*Istanbul, Turkey*

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

### Quantitative Research Intern

*Zeminelli Capital Management*

June 2017 – Aug. 2017

*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 with a similar asset class

## COMMUNICATION EXPERIENCE

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### Graduate Teaching Assistant

*University of Washington*

Sep. 2018 – Present

*Seattle, WA*

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

## SCHOLARSHIPS & ACCOMPLISHMENTS

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**2020:** Jeff and Perri Roe Term Fellowship

**2018:** Howard H. Preston Scholarship

**2016-2018:** TUBITAK Scholarship For Graduate Studies

**2010:** Ranked 450<sup>th</sup> in 1.5 M students in Nationwide University Entrance Exam

## SKILLS & INTERESTS

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**Programming:** Python, R, Matlab, Scala (Beginner), Stata, L<sup>A</sup>T<sub>E</sub>X,

**Languages:** Turkish (Native), French (Beginner)

**Tools and Libraries:** Git, Unix/Linux, Pytorch, bash

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