

THE THIRD ALL-ISTANBUL ECONOMICS WORKSHOP

May 11, 2013 – Sabancı University Campus, FASS/SSBF Building

organized by

Boğaziçi University, Istanbul Bilgi University, Koç University, and Sabancı University

Program:

- **10:30 – 11:00:** Welcome reception in FASS 2034.
- **11:00 – 12:30:** Session 1.
- **12:30 – 14:00:** Lunch in the SU University Center.¹
- **14:00 – 15:30:** Session 2.
- **15:30 – 16:00:** Coffee Break.
- **16:00 – 17:30:** Session 3.
- **17:30 – 19:00:** Pizza & Beverages.

¹The lunch is complimentary and the tickets will be distributed to all the participants and speakers during the welcome reception and after the end of session 1.

Session 1:

Econometrics:

- *Mark Hallam* (Koç University) “Semiparametric Density Forecasts of Daily Financial Returns from Intraday Data” (joint with Jose Olmo),
- *Mehmet Ali Soytaş* (Özyeğin University) “Estimation of Dynastic Lifecycle Discrete Choice Models” (joint with George-Levi Gayle and Limor Golan),
- *Mika Meitz* (Koç University) “A Gaussian mixture autoregressive model for univariate time series” (joint with Leena Kalliovirta and Pentti Saikkonen).

Macroeconomics:

- *Mert Demirer* (Koç University) “Dynamic Factor Models and Financial Connectedness”,
- *Deniz Beyram* (Boğaziçi University) “Evolution of Informality through Structural Transformation” (joint with Ceyhun Elgin),
- *Cem Çakmaklı* (Koç University) “Posterior-Predictive Evidence on US Inflation using Phillips Curve Models with Non-Filtered Time Series” (joint with Nalan Basturk, Pinar Ceyhan, and Herman K. van Dijk).

Microeconomics:

- *A. Arda Gitmez* (Koç University) “Are Search Equilibria Competitive?”,
- *Sümevra Akın* (Boğaziçi University) “Books or Tools?: Job Market Signaling with a Vocational Training Option” (joint with Deniz Selman),
- *Levent Koçkesen* (Koç University) “Commitment Through Renegotiation-Proof Contracts under Asymmetric Information” (joint with Emanuele Gerratana).

Session 2:

Econometrics:

- *Fatih Erkekoğlu* (Boğaziçi University) “Effects of Food and Energy Price Volatility on Headline and Core Inflation in Turkey” (joint with Ozan Hatipoğlu, Gökhan Özertan, and Burak Saltoğlu),
- *Harun Özkan* (Istanbul Bilgi University) “Determining convergence clubs” (joint with Thanasis Stengos and Ege Yazgan),
- *Ege Yazgan* (Istanbul Bilgi University) “Is there an optimal forecast combination? A stochastic dominance approach to forecast combination puzzle” (joint with Mehmet Pinar and Thanasis Stengos).

Macroeconomics:

- *Serdar Birinci* (Boğaziçi University) “Shadow Economy over the Business Cycle: How do Formal and Informal Cycles Interact?” (joint with Ceyhun Elgin)
- *Durmuş Özdemir* (Istanbul Bilgi University) “A Structural Macro Econometric Model of Turkey”,

Microeconomics:

- *M. Alparslan Tuncay* (Sabancı University) “Pairing Games and Markets” (joint with Ahmet Alkan),
- *Deniz Nemli* (Boğaziçi University) “Simultaneous Auctions with Private and Common Values” (joint with Deniz Selman),
- *İpek Gürsel Tapkı* (Kadir Has University) “Score Based Funding Mechanisms” (joint with Azar Abizada).

Session 3:

Microeconomics:

- *Filippos Exadaktylos* (Istanbul Bilgi University) “Social Capital and the Welfare State”,
- *Sadettin Haluk Çiftçi* (Gebze Institute of Technology) “Career Concerns and Bayesian Overconfidence of Managers” (joint with Eren İnci),
- *Özgür Kıbrıs* (Sabancı University) “On the Dynamics of Civil Conflict” (joint with Arzu Kıbrıs).

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