

The Ohio State University
Department of Economics

Curriculum Vitae
Autumn 2016

Neslihan SAKARYA

Office Address:

Department of Economics
The Ohio State University
1945 North High St.
Columbus, OH, USA 43210-1172

Home Address:

943 Manor Lane, Apt. M
Columbus, OH, USA 43221

Phone: +1(614) 292-9437

Fax: +1(614) 292-3906

Email: sakarya.2@osu.edu

Home/Cell Phone: +1(614) 390-4046

Web: neslihansakarya.weebly.com

Alternative Email: neslihan.sakarya@gmail.com

Citizenship and Visa Status: Turkey (F-1 visa)

Education

Ph.D. Candidate in Economics, The Ohio State University

(Candidacy Exam passed November 2015, Ph.D. expected May 2017)

M.A., Economics, Koç University, July 2011

B.S., Mathematics and Economics, Istanbul Bilgi University, July 2009

Dissertation

“Essays in Time Series Econometrics”

Dissertation Supervisers: Robert M. de Jong and Martin Wagner

Areas of Specialization

Research: Time Series Econometrics, Econometric Theory, Asymptotic Theory

Graduate Teaching: Econometrics

Fellowships, Awards, and Honors

GS Maddala Student Prize in Econometrics, The Ohio State University, 2017

Journal of Money, Credit and Banking (JMCB) Travel Grant, 2013,2015,2016

L. Edwin Smart Departmental Citation for Excellence in Teaching, The Ohio State University, 2014.

The Ohio State University Fellowship, 2011-2012

Koç University Fellowship, 2009-2011

Istanbul Bilgi University Fellowship, 2004-2009

Publication

“The econometrics of the Hodrick-Prescott filter” (with Robert M. de Jong), *Review of Economics and Statistics*, Vol. 98, (2016), 310-317.

Working Papers

“A property of the Hodrick-Prescott filter and its application” (with Robert M. de Jong), Department of Economics, The Ohio State University, September 2016.

“Monitoring a change from spurious regression to cointegration” (with Martin Wagner and Dominik Wied), Department of Statistics, Technical University Dortmund, June 2016,

“The spectral analysis of the Hodrick-Prescott filter” (with Robert M. de Jong), Department of Economics, The Ohio State University, June 2016.

Seminar and Conference Presentations

Midwest Econometrics Conference, University of Illinois Urbana-Champaign, Champaign, IL, USA, 10/2016 (scheduled)

University of Cologne, Department of Econometrics, Econometrics Seminar, Cologne, Germany, 06/2016

The Ohio State University, Department of Economics, Econometrics Seminar, Columbus, OH, USA, 10/2015

Technical University Dortmund, Department of Statistics, 2nd SFB Round table Seminar, Dortmund, Germany, 7/2015

2nd Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance, Vienna, Austria, 5/2015

The Ohio State University, Department of Economics, Econometrics Seminar, Columbus, OH, USA, 4/2014

The Ohio State University, Department of Economics, Macroeconomics Lunch Seminar, Columbus, OH, USA, 3/2014

Midwest Econometrics Conference, University of Indiana, Bloomington, IN, USA, 10/2013

1st All-Istanbul Economics Workshop, Bogazici University, Istanbul, Turkey, 05/2011

Teaching Experience

Econometrics II (Graduate Level)	TA
Seminar in Bootstrap (Graduate Level, TU Dortmund)	Full Responsibility
Elementary Econometrics	Full Responsibility
Principles of Microeconomics	TA
Principles of Macroeconomics	TA
Graduate Econometrics Sequence (Koç University)	TA
Math Camp (Koç University)	TA
Intermediate Microeconomics (Koç University)	TA

Refereeing

Journal of Econometrics, Journal of Money, Credit and Banking (JMCB)

Reference

Professor Robert M. de Jong Phone: +1(614) 292-2051 Email: de-jong.8@osu.edu	Department of Economics The Ohio State University Columbus, OH, USA 43210-1172
Professor Martin Wagner Phone: +49(231) 755 - 3174 Email: mwagner@statistik.tu-dortmund.de	Department of Statistics Technical University Dortmund Dortmund, Germany, 44221
Professor Mehmet Caner Phone: +1(614) 292-0382 Email: caner.12@osu.edu	Department of Economics The Ohio State University Columbus, OH, USA 43210-1172
Professor Jason Blevins Phone: +1(614) 292-5588 Email: blevins.141@osu.edu	Department of Economics The Ohio State University Columbus, OH, USA 43210-1172