Curriculum Vitae

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DilemYıldırım

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Ankara, 06531, Turkey Date of Birth: 13 December, 1979

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University Education and Qualifications

- Ph.D. in Economics, The University of Manchester, United Kingdom, *2005-2009*.
  Thesis Title: *Modelling Nonlinear Nonstationary Time Series.*
  Supervisors: Professor Denise R. Osborn, Dr. Ralf Becker
- M.A. in Economics, METU, Turkey, *2002-2004*.
  Thesis Title: *STAR Models: An Application to Turkish Inflation and Exchange Rates.*
  Supervisor: Professor Nadir Öcal
- Minor Programme in Economics, METU, Turkey, *2000-2002*.
- B.A. in Statistics, METU, Turkey, *1997-2002*.

Employment

- *2010-present*, Instructor, Department of Economics, METU.
- *2002-2010*, Research Assistant, Department of Economics, METU.
- *2002-2002*, Student Assistant, Department of Economics, METU.
- *2001-2001*, Student Assistant, Department of Statistics, METU.

Specializations and Research Interests

- *Time Series Econometrics* with particular focuses on nonlinear time series modelling, testing for unit root and cointegration.
- *Applied Time Series Analysis* in general.

Scholarships and Awards

- 2005-2009, Ph.D. Fellowship, Turkish Higher Education Council.
- 2013, Young Researcher Achievement Award, METU Development Foundation.
- 2014, Young Researcher Achievement Award, METU Development Foundation.

Published Papers

- Yıldırım, D., 2014, Asymmetric Interest Rate Pass-Through to Turkish Loan Rates. *İktisat, İşletme ve Finans*, 29, Pages 09-28.
- Becker, R., Osborn, D. R., Yıldırım, D., 2012, A Threshold Cointegration Analysis of Interest Rate Pass-Through to UK Mortgage Rates, *Economic Modelling,* Volume 29, Issue 6, Pages 2504-2513.

Working Papers

- Bootstrap Unit Root Tests for Nonlinear Threshold Models (with D. Osborn and R. Becker). Economics Discussion Paper Series, EDP-0915, The University of Manchester.
- Analysis of Nonlinearity in Real Interest Parity Hypothesis (with Z. Kadakal) Work in progress.
- A Multivariate Analysis for Forecasting the Turkish Production Index. Work in progress.
- The Feldstein Horioka Puzzle in the Presence of Structural Breaks: Evidence from China (with E.E. Orman) Work in progress.

Conference Papers

- Interest Rate Pass-Through to Turkish Lending Rates: A Threshold Cointegration Analysis. Presented at the XIV Conference on International Economics,University of the Balearic Islands, Palma (Mallorca), Spain, June 27-28, 2013.
  http://www.uibcongres.org/congresos/ponencia.en.html?cc=278&mes=10&ordpon=1

- Interest Rate Pass-Through to Turkish Lending Rates: A Threshold Cointegration Analysis. Presented at the 9th EBES Conference Society,Sapienza Università di Roma, Rome, January 11-13, 2013.
  http://www.ebesweb.org/Portals/0/9th%20EBES%20Conference%20Rome_Program.pdf

- A Comparative Study for the Nonlinear Structure of the Interest Rate Pass-Through (with Osman Değer). Presented at the 9th EBES Conference Society,Sapienza Università di Roma, Rome, January 11-13, 2013.
  http://www.ebesweb.org/Portals/0/9th%20EBES%20Conference%20Rome_Program.pdf

- A Threshold Cointegration Analysis of Interest Rate Pass-Through to UK Mortgage Rates. Presented at the Royal Economic Society 2011 Conference, University of London, London, April 18-20, 2011.
  http://editorialexpress.com/conference/res2011/program/res2011.html

- Bootstrap Unit Root Tests for Nonlinear Threshold Models. Presented at the Royal Economic Society 2010 Conference, University of Surrey, Surrey, March 29-31, 2010.
  http://www.resconference.org.uk/images/stories/2010/general_session_abstracts%2022%20march%202010.pdf

- A Threshold Cointegration Model for the Interest Rate Pass-Through in the UK. Presented at the 5th conference on Growth and Business Cycle in Theory and Practice, Manchester, June 25-26, 2009.
  http://www.socialsciences.manchester.ac.uk/cgbcr/conferences/papers/

- Bootstrap Unit Root Tests for Nonlinear Threshold Models. Presented at the 63thEuropean Meeting of the Econometric Society, Universitá Commorciale Luigi Boggoni, Milan, August 27-31, 2008. http://www.eea-esem.com/files/papers/EEA-ESEM/2008/2489/unit%20root%20paper.pdf

Supervision of MSc and PhD Theses

- "The Feldstein Horioka Puzzle in the Presence of Structural Breaks: Evidence from China", MSc Thesis, Department of Economics, METU, Ethem Erdem Orman, 2015.

- "Analysis of Nonlinearity in Real Interest Parity Hypothesis", MSc Thesis, Department of Economics, METU, Zeynep Şeyma Kadakal, 2013.

- "Testing the Long-run Validity of Purchasing Power Parity for Eastern and Southern Europe Countries", MSc Thesis, Department of Economics, METU, Neslihan Can, 2013.

- "Predicting Gold and Silver Spot Prices in Turkey", MSc Thesis, Department of Economics, METU, Duygu Deveci, 2013.

- "Testing for the Unemployment Hysteresis in Turkey", MSc Thesis, Department of Economics, METU, Sıla Akçay, 2013.

- "Measuring Cost Efficiency of Turkish Commercial Banks: A Stochastic Frontier Approach", MSc Thesis, Department of Economics, METU, Hakan Güneş, 2013.

- "Short-Term Industrial Production Forecasting", MSc Thesis, Department of Economics, METU, Ahmet Değerli, 2012.

- "Non-linear Structure of the Turkish Interest Rate Transmission Mechanis", MSc Thesis, Department of Economics, METU, İhsan Bozok, 2012.

- “A Comparative Study for the Nonlinear Structure of the Interest Rate Pass-Through”, MSc Thesis, Department of Economics, METU, Osman Değer, 2012.

- “Application of Nonlinear Unit Root Test and Threshold Autoregressive Models”, MSc Thesis, Department of Economics, METU, Ela Uysal, 2012.

Teaching Experience

- *2013-present*, Econometric Methods I – II (Econ 507 and Econ 508), Introduction to Econometrics I-II (Econ 301 and Econ 302),
- *2009-2012*, Econometric Methods I – II (Econ 507 and Econ 508), Principles of Economics (Econ 210)
- *2006-2009*, Basic Econometrics (Econ 20110) (as a teaching assistant)
- *2004-2005*, Introduction to Econometrics I - II (Econ 301 and Econ 302) (as a research assistant)
- *2002-2004*, Statistics for Economists I - II (Econ 205 and Econ 206) (as a research assistant)

Professional Memberships

- Royal Economic Society
- Society for Nonlinear Dynamics and Econometrics

Languages

- Turkish (native), English (fluent), German (intermediate)