Curriculum Vitae

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Dilem Yıldırım
Department of Economics,
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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

- 2015-present, Assistant Professor, Department of Economics, METU.
- 2010-2015, Lecturer, Department of Economics, METU.
- 2002-2010, Research Assistant, Department of Economics, METU.

Fields of Academic Interest

- Applied Econometrics
- Linear and Nonlinear Time Series Analysis
- Nonstationary Time Series Methods
- Monte Carlo Analysis and Bootstrap Methods

Scholarships and Awards

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

Publications

International

- "Market Efficiency in Non-renewable Resource Markets: Evidence from Stationarity Tests with Structural Changes" (with Alper Kara and G. İpek Tunç), 2022, *Mineral Economics*, https://doi.org/10.1007/s13563-022-00312-8
- "Application of Bagging in Day-Ahead Electricity Price Forecasting and Factor Augmentation" (with Kadir Özen), 2021, *Energy Economics*, 103, 105573.
- "Smooth Breaks and Nonlinear Mean Reversion in Real Interest Parity: Evidence from East Asian Countries" (with Abdullah Gülcü), 2019, *Journal of International Trade and Economic Development*, 28(6), 668-685.
- "The Feldstein Horioka Puzzle in the Presence of Structural Breaks: Evidence from China" (with Ethem E. Orman), 2018, *Journal of the Asia Pacific Economy*, 23(3), 374-392.
- "Asymmetric Interest Rate Pass-Through to Turkish Loan Rates", 2014, *İktisat, İşletme ve Finans*, 29, 09-28.
- "A Threshold Cointegration Analysis of Interest Rate Pass-Through to UK Mortgage Rates" (with Ralf Becker and Denise R. Osborn), 2012, *Economic Modelling*, 29, 2504-2513.

Book Chapters

- "One Crisis After Another: A Dynamic Unemployment Persistence Analysis for the GIPS Countries" (with Dilan Aydın), 2021, In A. Ç. Ceylan (Ed), Research & Reviews in Social, Human and Administrative Sciences-I, Chapter 8, *Gece Publishing*.
- "Puzzling out the Feldstein-Horioka Paradox for Turkey by a Time-varying Parameter Approach" (with Onur Koska), 2019, In S. Cagatay & A. Akkoyunlu-Wigley (Eds), The Dynamics of Growth in Emerging Economies: The Case of Turkey, Chapter 2, *Routledge*.

National

- "Persistence Change Analysis for Spanish Unemployment Rates by Output Gap: A Time-Varying Parameter Approach" (with Dilan Aydın), 2020, *Ekonomik Yaklaşım*, 31(115), 1-37.
- "Empirical Investigation of Purchasing Power Parity for Turkey: Evidence from Recent Nonlinear Unit Root Tests", 2017, *Central Bank Review*, 17(2), 39-45.
- "Estimating Cost Efficiency of Turkish Commercial Banks under Unobserved Heterogeneity with Stochastic Frontier Models" (with Hakan Güneş), 2016, *Central Bank Review*, 16(4), Pages 127-136.

Papers In Preparation/Under Review

- Persistence in Precious Metal Prices. (In Preparation)
- Long Memory in Renewable Energy Consumption. (In Preparation)

Conference Papers

- "The Weak-Form Efficiency of Metal Markets Using Stationarity Tests" (with Alper Kara and G. İpek Tunç), ICOAEF'19, April 8-10, 2019, Kyrenia, North Cyprus. https://www.icoaef.com/wp-content/uploads/2019/10/2019-ICOAEF-%C3%96ZET-KITAPCI%C4%9EI-22.5.19-ISBN-NU.pdf
- "Smooth Breaks and Nonlinear Mean Reversion in Real Interest Parity: Evidence from East Asian Countries"(with Abdullah Gülcü), Turkish Economic Association International Conference on Economics ICE-TEA 2018, November 1-3, 2018, Antalya, Turkey. http://www.tek.org.tr/dosyalar/UEK-TEK_2018.pdf
- "Unveiling Spanish Unemployment Persistence by Output Gap: Time-Varying Parameter Approach" (with Dilan Aydın), Turkish Economic Association International Conference on Economics ICE-TEA 2018, November 1-3, 2018, Antalya, Turkey. http://www.tek.org.tr/dosyalar/UEK-TEK_2018.pdf
- "Smooth Breaks and Nonlinear Mean Reversion in Real Interest Parity: Evidence from East Asian Countries"(with Abdullah Gülcü), 19th Conference on International Economics, June 28-29, 2018, Vila-real, Castellón, Spain. https://grxworkshop-en.congressus.es/cie2018/cie2018_programe
- "Interest Rate Pass-Through to Turkish Lending Rates: A Threshold Cointegration Analysis", XIV Conference on International Economics, June 27-28, 2013, University of the Balearic Islands, Palma (Mallorca), Spain. https://aeefi.com/wp-content/uploads/2018/11/14.pdf
- "Interest Rate Pass-Through to Turkish Lending Rates: A Threshold Cointegration Analysis", 9th EBES Conference Society, January 11-13, 2013, Sapienza Università di Roma, Rome. https://ebesweb.org/wp-content/uploads/2021/01/9th-EBES-Conference-Rome-Conference-Program.pdf
- "A Comparative Study for the Nonlinear Structure of the Interest Rate Pass-Through" (with Osman Değer), 9th EBES Conference Society, January 11-13, 2013, Sapienza Università di Roma, Rome. https://ebesweb.org/wp-content/uploads/2021/01/9th-EBES-Conference-Rome-Conference-Program.pdf
- "A Threshold Cointegration Analysis of Interest Rate Pass-Through to UK Mortgage Rates" (with Ralf Becker and Denise R. Osborn), Royal Economic Society 2011 Conference, April 18-20, 2011, University of London, London, UK. http://editorialexpress.com/conference/res2011/program/res2011.html
- "Bootstrap Unit Root Tests for Nonlinear Threshold Models" (with Ralf Becker and Denise R. Osborn), Royal Economic Society 2010 Conference, March 29-31, 2010, University of Surrey, Surrey, UK. http://www.resconference.org.uk/images/stories/2010/general_session_abstracts%2022%20march%202010.pdf
- "Bootstrap Unit Root Tests for Nonlinear Threshold Models" " (with Ralf Becker and Denise R. Osborn), 63rd European Meeting of the Econometric Society, August 27-31, 2008, Universitá Commorciale Luigi Boggoni, Milan, Italy. http://www.eea-esem.com/files/papers/EEA-ESEM/2008/2489/unit%20root%20paper.pdf

Supervision of MSc and Ph.D. Theses

- "The Tale of Two Episodes: Estimating Time-Varying Potential Output and NAIRU Using a Multivariate Filter for Turkey", MSc Thesis, Department of Economics, METU, Mert Gökcü, 2020.
- "An Empirical Evidence for Generalized Shrinkage Methods: Application of Bagging in Day-Ahead in Electricity Price Forecasting and Factor Augmentation", MSc Thesis, Department of Economics, METU, Kadir Özen, 2020.
- "Unveiling Spanish Unemployment Persistence by Output Gap: Time-Varying Parameter Approach", MSc Thesis, Department of Economics, METU, Dilan Aydın, 2018.
- "Forecast of BIST-100 Price Index", MSc Thesis, Department of Economics, METU, Buğra Yetginer, 2017.
- "Investigation of Smooth Breaks and Nonlinear Mean Reversion in Real Interest Rate Parity: Evidence from Asian Countries", MSc Thesis, Department of Economics, METU, Abdullah Gülcü, 2017.
- "The Determinants of Food Inflation in Turkey", MSc Thesis, Department of Economics, METU, Erdal Erol, 2017.
- "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 Mechanism", 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

- Applied Econometrics (Econ 483, Undergraduate Course)
- Topics in Econometrics (Econ 446, Undergraduate Course)
- Econometric Methods I (Econ 507, Graduate Course)
- Econometric Methods II (Econ 508, Graduate Course)
- Introduction to Econometrics I (Econ 301, Undergraduate Course)

- Introduction to Econometrics II (Econ 302, Undergraduate Course)
- Principles of Economics (Econ 210, Undergraduate Course)
- Principles of Macroeconomics (Econ 122, Undergraduate Course)

Professional Duties

- *2013-2016,* METU, Department of Economics, Vice-Chairperson
- 2010-present METU, Department of Economics, Ph.D. Preliminary Exam Committee Member (Econometrics)

Professional Memberships

- Royal Economic Society
- Society for Nonlinear Dynamics and Econometrics

Languages

- Turkish (native), English (fluent)