

# Kerem Tuzcuoglu

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## Affiliation

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**Bank of Canada**  
*Senior Economist*

**Ottawa, Canada**  
*2017 – Present*

## Education

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**Columbia University**  
*Ph.D. in Economics*

**New York, USA**  
*2011 – 2017*

**Ohio State University**  
*M.A. in Economics, (Ph.D. track)*

**Ohio, USA**  
*2010 – 2011*

**Koc University**  
*M.A. in Economics*

**Istanbul, Turkey**  
*2008 – 2010*

**Bogazici University**  
*B.S. in Mathematics*

**Istanbul, Turkey**  
*2003 – 2008*

## Fields of specializations

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Theoretical and applied econometrics, time series, nonlinear panel data, applied macroeconomics and financial econometrics.

## Publications

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[Output Effects of Global Food Commodity Shocks](#), (with Bilge Erten) *Journal of Globalization and Development*, 9(1): 1–18, 2018.

## Working Papers

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- **Fixed Effects Estimation of Dynamic Nonlinear Panel Models with Possibly Intractable Likelihoods**, (with Ba Chu), 2020.

- **Measuring Aggregate and Sectoral Uncertainty**, (with Luis Uzeda), 2020.
- **Composite Likelihood Estimation of an Autoregressive Panel Probit Model with Random Effects**, *Staff Working Paper 2019-16, Bank of Canada*, 2019.
- **Interpreting the latent dynamic factors by threshold FAVAR model**, (with Sinem Hacioglu Hoke) *Bank of England Staff Working Paper No. 622, Bank of England*, 2016.

## Other Work Experience

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<b>Bank of England</b> <i>Ph.D. Intern</i>	<b>London, UK</b> 2015
<b>Medivo Inc.</b> <i>Consultant, (Big data analysis and forecasting)</i>	<b>New York, USA</b> 2014

## Honors & Awards

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- Lewis A. Sanders Endowed Fellowship in Economics, Columbia University 2016 – 2017
- Dissertation Fellowship, Department of Economics, Columbia University 2015 – 2017
- Faculty Fellowship, Department of Economics, Columbia University 2011 – 2016
- Wueller Teaching Award, Best TA in Ph.D. Courses, Columbia University 2014
- Graduate School Fellowship, Department of Economics, Ohio State University 2011
- Tubitak's Fellowship for national graduate education 2008 – 2010

## Languages & Programming Skills

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- Turkish (Native), English, German, French
- MATLAB, R, STATA, E-Views, Python (basic), LaTeX, Microsoft Office, Scientific Workplace

## Presentations

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- Microeconometrics: Survey Methodology and Data Science (Ottawa), Central Bank of Turkey (Ankara), Bank of Canada (Ottawa) 2019
- NBER-NSF Time Series Conference (San Diego), International Panel Data Conference (Seoul), Asian Meeting of Econometric Society (Seoul), International

Association of Applied Econometrics (Montreal), Turkish Economic Association Conference (Antalya), Carleton University (Ottawa)

- Bank of Canada (Ottawa), Canadian Econometric Study Group (Toronto) 2017
- The Greater New York Metropolitan Area Econometrics Colloquium (Baltimore) 2016  
Eastern Economic Association 42nd Annual Conference (Washington DC)
- Bank of England (London), Global Research Forum (Istanbul) 2015

## Teaching Experience

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**Columbia University**

**New York, USA**

*Teaching Assistant*

*2011 – 2016*

- Graduate Level: Introduction to Econometrics (Ph.D. course, Best TA Award), Econometrics II (M.A. course)
- Undergraduate Level: Advanced Econometrics, Time Series Econometrics, Introduction to Econometrics, Financial Economics, Intermediate Macroeconomics

**Koc University**

**Istanbul, Turkey**

*Teaching Assistant*

*2008 – 2010*

- Graduate Level: Instructor at Math Camp (M.A. course), Econometrics I-II (M.A. courses)
- Undergraduate Level: Econometrics I-II

## Refereeing Activities

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Journal of International Economics, World Economics, Central Bank Review