

**Barış Soybilgen**  
E-mail: soybilgen@gmail.com

---

- EDUCATION**
- Ph.D, Economics** **Sep 2011 - June 2015**  
*Istanbul Bilgi University, Istanbul, Turkey*  
Title of Doctoral Dissertation: Three Essays on Forecasting
- Master of Arts, International Economics** **Oct 2008 - Sep 2010**  
*Konstanz University, Konstanz, Germany*  
Title of Master Thesis: How do Stock Prices Respond to Macro Shocks?
- Bachelor of Science, Systems Engineering** **Sep 2003 - Feb 2008**  
*Yeditepe University, Istanbul, Turkey*  
Title of Final Project: Bond Portfolio Selection Using Fuzzy Multiobjective Linear Programming
- Exchange Student, Industrial Engineering** **Jan 2006 - May 2006**  
*Montana State University, Bozeman, U.S.A*
- EXPERIENCE**
- Assistant Director** **Feb 2018 - Present**  
**Researcher** **Sep 2015 - Feb 2018**  
*Istanbul Bilgi University Center for Financial Studies, Istanbul, Turkey*
- Assistant Professor** **Sep 2018 - Present**  
**Lecturer** **Sep 2015 - Sep 2018**  
*Istanbul Bilgi University, Istanbul, Turkey*
- Machine Learning Consultant** **June 2019 - Jan 2020**  
*Matriks, Istanbul, Turkey*
- Adjunt Lecturer** **Feb 2018 - Aug 2019**  
*MEF University, Istanbul, Turkey*
- Research Assistant** **Oct 2010 - Aug 2015**  
*Bahçeşehir University Center for Economic and Social Research (Betam), Istanbul, Turkey*
- PROJECTS**
- Creating a New Consumer Price Index for Istanbul (In Progress) - Requested Istanbul Chamber of Commerce; Expected Time Span: 2019-2021; Role: Project Member.
- Analyzing the Economic Impact of Istanbul Seismic Risk Mitigation and Emergency Preparedness Project (Completed) - Requested by Governorship of Istanbul; Time Span: 2015-2016; Role: Project Member.
- SKILLS**
- Programming Languages & Softwares:**  
**Advanced Level:** R, Matlab, Python, SQL, Stata, E-Views, MS Office.  
**Languages:** Turkish (native), English (fluent).
- PUBLICATIONS**
- Identifying U.S. Business Cycle Regimes Using Dynamic Factors and Neural Network Models, *Journal of Forecasting*, 2020.
- Determinants of Turkish female labour force participation: an analysis with manufacturing firm-level data, joint with Nazli Karamollaoglu, *Applied Economics Letters*, 2020.

Identifying Turkish Business Cycle Regimes in Real Time, Applied Economics Letters, 2019.

Evaluating the Effect of Geopolitical Risks on the Growth Rates of Emerging Countries, joint with Huseyin Kaya & Dincer Dedeoglu, Economics Bulletin, 39(1), 2019.

On the Performance of Wavelet Based Unit Root Tests, joint with Burak Alparslan Eroglu, Journal of Risk and Financial Management, 11(3), 2018.

Evaluating Nowcasts of Bridge Equations with Advanced Combination Schemes for the Turkish Unemployment Rate, joint with Ege Yazgan, Economic Modelling, 72, 2018.

Nowcasting the New Turkish GDP, joint with Ege Yazgan, Economics Bulletin, 38(2), 2018.

Nowcasting Turkish GDP and News Decomposition, joint with Michele Modugno & Ege Yazgan, The International Journal of Forecasting 32(4), 2016.

## **NATIONAL PUBLICATIONS**

Time-Varying Taylor Rule Estimation for Turkey with Flexible Least Square Method, joint with Burak Alparslan Eroglu, BU Journal, 2019.

Estimating the Forward-Looking Taylor Rule for Turkey under Multiple Structural Breaks, joint with Burak Alparslan Eroglu and Haluk Yener, Current Issues in Turkish Economics, 2019.

Evaluating the Asymmetric Effects of Production, Interest Rate and Exchange Rate on the Turkish Stock Prices, joint with Huseyin Kaya, Ege Academic Review, 19(2), 2019.

The Exchange Rate Pass-Through for Main Consumption Groups, joint with Huseyin Kaya, Finans-Politik & Ekonomik Yorumlar Dergisi, 56(648), 2019. (in Turkish)

An Evaluation of Inflation Expectations in Turkey, joint with Ege Yazgan, Central Bank Review, 17(1), 2017.

## **WORKING PAPERS**

Nowcasting US GDP Using Tree-Based Ensemble Models and Dynamic Factors, joint with Ege Yazgan; *Situation: Revise & Resubmit - Computational Economics*.

## **TEACHING**

### **Istanbul Bilgi University**

Advanced Econometrics II (M.Sc.)

Macroeconomics for Finance (M.Sc.)

Financial Analysis and Reporting (M.Sc.)

Thesis Seminar (M.Sc.)

Machine Learning for Managerial Decision Making (B.A.)

Statistics II (B.A.)

Office Applications for Business and Economics (B.A.)

Business Finance (B.A.)

Current Issues in Finance (B.A.)

Introduction to Economics (B.A.)

### **MEF University**

Model Building and Validation (M.Sc.)

Forecasting (M.Sc.)

Forecasting (B.A.)

R For Social Sciences (B.A.)

**MEMBERSHIPS** Turkish Economic Association, International Institute of Forecasters.

**REFEREEING** International Journal of Forecasting, Empirical Economics, Economic Modelling, Central Bank Review, International Review of Economics and Finance, Applied Economic Letters, Central Bank of Turkey Working Papers.