Deniz Erdemlioglu

Contact Information

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Academic Appointments

Assistant Professor of Finance
Department of Finance | IESEG School of Management | (September 2013 - present)

Academic Visits and Experience

Visiting Scholar, The Federal Reserve Bank of St. Louis (July 2015)

Visiting Professor, Aix-Marseille School of Management (January 2015)

Visiting Researcher, University of Tasmania, Department of Economics (July 2014)

Visiting Scholar, The Federal Reserve Bank of St. Louis (March 2011 - June 2011)

Visiting Researcher, Maastricht University, Department of Economics (March 2011 - June 2011)

Researcher, University of Leuven, Department of Economics (September 2010 - March 2013)

Researcher, Louvain School of Management (September 2009 - March 2013)

Research Interests

Financial Econometrics, Volatility Modeling, High-Frequency Data Analysis, Financial Contagion and International Finance

Publications

"Testing for mutually exciting jumps and financial flights in high frequency data" (with Mardi Dungey, Xiye Yang and Marius Matei), forthcoming in *Journal of Econometrics*.

"Informativeness of trade size in foreign exchange markets" (with Ramazan Gencay and Nikola Gradojevic), *Economics Letters*, (2017) 150, 27-33.

"Which continuous-time model is most appropriate for exchange rates?" (with Sébastien Laurent and Christopher J. Neely), *Journal of Banking and Finance*, (2015) 61, 256-268.

"The intraday impact of communication on euro-dollar volatility and jumps" (with Hans Dewachter, Jean-Yves Gnabo, and Christelle Lecourt), *Journal of International Money and Finance*, (2014) 43, 131-154.

"Econometric modeling of exchange rate volatility and jumps" (with Sébastien Laurent and Christopher J. Neely), in: "*Handbook of Research Methods and Applications in Empirical Finance*", A. R. Bell, C. Brooks, M. Prokopczuk (eds.), Cheltenham: Edward Elgar, 2013.

Work in Progress

"Heterogeneous investment horizons, jump risk and market fear"
(with Nikola Gradojevic)

"Robust prediction of triangular currency arbitrage with liquidity and realized risk measures"
(Ramazan Gencay and Nikola Gradojevic)

"Market reaction to news and investor attention in real time"
(with Thomas Renault and Roland Gillet)

"Expectations or surprises: what really moves the U.S. Treasury market?"
(with Michel van der Wel)

Teaching

Econometrics for Risk Managers (MA), Stock Valuation with Bloomberg Analytics (MA), Advanced Fixed Income Analysis (MA), Asset and Risk Management (MA), Econometrics of Exchange Rates (MA), Econometrics for Risk Managers (MA), Finance Fundamentals (BA), Financial Markets (BA)

EDUCATION	**University of Leuven (KU Leuven)**, Belgium

Ph.D. in Economics (*joint with Académie Louvain - University of Namur*), March 14, 2013

- Dissertation Title:
  "*Essays on Intraday Exchange Rate Dynamics*"
- Advisors: Hans Dewachter (KU Leuven and National Bank of Belgium)
  Christelle Lecourt (Louvain School of Management, FUNDP)
- Committee: Pierre Giot (Université Catholique de Louvain - C.O.R.E, FUNDP)
  Sébastien Laurent (Aix-Marseille University)
  Christopher J. Neely (The Federal Reserve Bank of St. Louis)

M.A.S. (Pre-Doctoral Research) in Economics (with distinction), August, 2009

State University of New York, Binghamton, NY USA

M.A. in Economics (with Fulbright fellowship), May, 2008

Bogazici University, Istanbul, Turkey

M.A. in Economics and Finance (with honors), August, 2008

Kadir Has University, Istanbul, Turkey

B.A. in International Finance (with high honors), August, 2005

B.A. in Economics (with high honors), June, 2005

SEMINARS, WORKSHOPS AND CONFERENCE PRESENTATIONS

Financial Econometrics Conference, September 2017, Heidelberg - Germany

Econometric Society European Meeting, August 2017, Lisbon - Portugal

3rd Workshop on Financial Markets and Nonlinear Dynamics, June 2017, Paris - France

14th Paris December Finance Meeting, December 2016, Paris - France

Koc University Finance Seminar, October 2016, Istanbul - Turkey

IAAE 2016 Annual Conference, June 2016, Milano - Italy

9th Annual SoFiE Conference, June 2016, Hong Kong - HK

16th Oxmetrics Financial Econometrics Conference, September 2015, Aix-En-Provence - France

The Federal Reserve Bank of St. Louis, July 2015, St. Louis - U.S.A

European Financial Management Association Meeting, June 2015, Amsterdam - The Netherlands

8th Int. Conference on Computational and Financial Econometrics, December 2014, Pisa - Italy

Econometric Society European Meeting, August 2014, Toulouse - France

Econometric Society Australasian Meeting, July 2014, Hobart - Australia

3rd Humboldt-Copenhagen Conference on Financial Econometrics, March 2013, Berlin - Germany

CEE Annual Conference, Bogazici University, December 2012, Istanbul - Turkey

CESAM Seminar, Université Catholique de Louvain - LSM, Dec 2012, Louvain-la-Neuve - Belgium

11th Oxmetrics Financial Econometrics Conference, March 2012, Washington DC - USA

5th Int. Conference on Computational and Financial Econometrics, December 2011, London - UK

10th Applied Econometrics Conference for Finance, November 2011, Paris - France

3L Finance Workshop, September 2011, Brussels - Belgium

10th Oxmetrics Financial Econometrics Conference, September 2011, Maastricht - The Netherlands

Doctoral Workshop in Finance, December 2010, Namur - Belgium

4th Int. Conference on Computational and Financial Econometrics, December 2010, London - UK

Spring Conference of Young Economists, April 2010, Luxembourg City - Luxembourg

3rd RGS Doctoral Conference in Economics, February 2010, Bochum - Germany

PAI Workshop, Catholic University of Leuven, October 2009, Leuven - Belgium

European Commission Economic and Financial Affairs Seminar Program, February 2009, Belgium

Honors and Awards

Research Excellence Grant - IESEG School of Management, 2016 - present

FSR Doctoral Fellowship, 2010-2012

Inter-university Attraction Pole (PAI) Doctoral Fellowship, 2009 - 2010

National Scholars Honor Society Membership Award, 2008 - present

Fulbright and Institute of International Education Fellowship, 2006 - 2008

State University of New York Graduate Scholarship, 2006 - 2008

Boston University Pre-academic Training Scholarship, July 2006,

1^{st} ranked in graduation, Kadir Has University Department of Economics, 2005

2^{nd} ranked in graduation, Kadir Has University Department of Economics, 2005

Kadir Has University Undergraduate Scholarship, 2000-2005

Professional Memberships

American Economic Association, American Finance Association, European Economic Association, European Finance Association, Econometric Society, Society for Financial Econometrics, International Association for Applied Econometrics, Euro Area Business Cycle Network, National Scholars Honor Society, Fulbright Association, French National Centre for Scientific Research (CNRS)

Other Academic Activities

Ad-hoc reviewer for *Journal of Financial Econometrics, Journal of Banking and Finance, Journal of International Money and Finance, Journal of Empirical Finance, Macroeconomic Dynamics, Review of International Economics, Annals of Economics and Statistics, International Review of Economics and Finance, Economics Bulletin, Journal of Risk and Financial Management, Econometrics, Empirical Economics, Journal of Mathematical Finance*

Languages

English (fluent), French (beginner), Turkish (native)

References

available upon request.

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