Deniz Erdemlioglu

Contact Information

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Academic Appointments

Visiting Professor of Finance
Columbia University, New York, U.S. | (February - March 2018)

Assistant Professor of Finance
IESEG School of Management, Lille, France | (September 2013 - present)

Other Academic Visits and Professional Experience

Visiting Professor, Erasmus University Rotterdam, Econometric Institute (April 2018)
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 Contagion, Financial Volatility Modeling, Jumps and Tail Risk Measurement, Financial Econometrics, High-Frequency Data Analysis

Publications

"Testing for mutually exciting jumps and financial flights in high frequency data" (with Mardi Dungey, Xiye Yang and Marius Matei), ***Journal of Econometrics***, (2018) 202, 18-44.

"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

"Large-Scale Portfolio Optimization, Financial Risk Cycles and Information"
(with Marc Paolella and Pawel Polak)

"Local jump tests for market reaction and contagion analysis in high frequency data
(with Mardi Dungey and Xiye Yang)

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

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

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

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

Teaching

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

University of Namur Economics Seminar, May 2018, Namur - Belgium

Erasmus University Rotterdam, Econometrics Seminar, April 2018, Rotterdam - The Netherlands

ESSEC Time Series Workshop, April 2018, Paris - France

8th International Conference on Mathematical Methods for Finance, April 2018, Madrid - Spain

15th Paris December Finance Meeting, December 2017, Paris - France

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, Milan - Italy

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

Rimini Money and Finance Workshop, May 2016, Rimini - Italy

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

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

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 - U.S.

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,

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

2nd 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)

Academic Activities

Referee for *SEACEN, Journal of Financial Econometrics, Journal of Banking and Finance, Journal of International Money and Finance, Journal of Empirical Finance, Macroeconomic Dynamics, Economic Modelling, 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, Econometrics and Statistics*

Professional Service

Editorial Board Member, *Econometrics*, 2018-present
Guest Editor, *Econometrics*, Volatility Modeling (with Olivier Scaillet and Kamil Yilmaz), 2017
Course Coordinator (Financial Econometrics (MA), IESEG School of Management, 2018-present)
Course Coordinator (Finance Fundamentals (BA), IESEG School of Management, 2017-present)
Course Coordinator (Money-Capital Markets (BA), IESEG School of Management, 2016-present)
Conference Organizer (The 12th Corporate Finance Day, Paris, October 10, 2014)
Department Seminar Organizer (Finance track), IESEG School of Management, 2016-present)
AACSB/EQUIS Accreditation Audits Faculty Member, IESEG School of Management, 2016-present)

Languages

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

References

available upon request.

last updated: June 27, 2018.