Deniz ERDEMLIOGLU

Ph.D. in Economics

Assistant Professor, Finance

d.erdemlioglu@ieseg.fr

EDUCATION

2013 Ph.D. in Economics, KU Leuven, Belgium

2013 Ph.D. in Finance, Louvain School of Management, University of Namur, Belgium

2008 M.A. in Economics, The State University of New York at Binghamton, USA

2008 M.A. in Economics and Finance, Bogazici University, Turkey

RESEARCH INTERESTS

Financial Econometrics, Volatility Modeling, Financial Contagion, Tail Risk Measurement, High-Frequency Data Analysis

EMPLOYMENT EXPERIENCE

ACADEMIC:

2011 - 2011 Visiting Scholar, Federal Reserve Bank of St. Louis, Saint Louis, Missouri, USA

2010 - 2010 Visiting Researcher, University of Maastricht, Maastricht, Netherlands

2009 - 2013 Researcher, Louvain School of Management, Namur, Belgium

COURSES TAUGHT

- Econometrics for risk and asset managers
- Finance fundamentals, Grande ecole
- Finance fundamentals, Grande ecole
- Money and capital markets, Grande ecole
- Firm valuation

INTELLECTUAL CONTRIBUTIONS

Papers in refereed journals

Published

Dungey M., Erdemlioglu D., Matei M., Yang X., (2018), Testing for mutually exciting jumps and financial flights in high frequency data, *Journal of Econometrics*, 202(1), pp. 18-44

Gradojevic N., Erdemlioglu D., Gencay R., (2017), Informativeness of trade size in foreign exchange markets, *Economics Letters*, 150, pp. 27-33

Erdemlioglu D., Laurent S., Neely C., (2015), Which continuous-time model is most appropriate for exchange rates?, *Journal of Banking & Finance*, 61(2), pp. 256–268

Dewachter H., Erdemlioglu D., Gnabo J., Lecourt C., (2014), The intra-day impact of communication on eurodollar , *Journal of International Money and Finance*, 43(4), pp. 131-154

Communications in refereed conferences

International

Dungey M., Erdemlioglu D., Matei M., Yang X., (2017), *Testing for mutually exciting jumps and financial flights in high-frequency data* Econometric Society European Meeting, Lisbon, Portugal

Erdemlioglu D., (2017), *A multidimensional network model for asset price dynamics with endogenous shocks* Heidelberg Financial Econometrics Conference, Heidelberg, Germany

Erdemlioglu D., Gillet R., Renault T., (2017), *Market reaction to news and investor attention in real time* 10th Annual Society of Financial Econometrics (SoFiE) Conference, New York, USA

Erdemlioglu D., Gradojevic N., (2017), *Heterogeneous investment horizons, jump risk and market fear* 3rd Workshop on Financial Markets and Nonlinear Dynamics, Paris, France

Erdemlioglu D., Van der Wel M., (2017), *Expectations or surprises: what really moves the U.S. Treasury market?* 15th Paris Finance December Meeting, Paris, France

Dungey M., Erdemlioglu D., Matei M., Yang X., (2016), *Financial flights, stock market linkages and jump excitation* 14th Paris December Finance Meeting, Paris, France

Dungey M., Erdemlioglu D., Matei M., Yang X., (2016), *Financial Flights, stock market linkages and jump excitation* 9th Annual SoFiE Financial Econometrics Conference, Hong Kong, China

Erdemlioglu D., (2016), *Heterogeneous investment horizons, jump risk and market fear* RCEA Macro-Money-Finance Workshop, Rimini, Italy

Erdemlioglu D., Gradojevic N., (2016), *Heterogeneous investment horizons, jump risk and market fear* International Association of Applied Econometrics (IAAE) Annual Conference, Milan, Italy

Dungey M., Erdemlioglu D., Matei M., Yang X., (2015), *Financial flights, stock market linkages and jump excitation* 16th Oxmetrics Financial Econometrics Conference, Aix-en-Provence, France

Erdemlioglu D., (2015), *Heterogeneous investment horizons, jump risk and market fear* European Financial Management Association Meeting, Amsterdam, Netherlands

Erdemlioglu D., (2014), *Heterogeneous investment horizons, jump risk and market fear* Econometric Society European Meeting, Toulouse, France

Erdemlioglu D., Gradojevic N., (2014), *Heterogeneous investment horizons and realized jump risk in financial markets* 8th International Conference on Computational and Financial Econometrics, Pisa, Italy

Laurent S., Erdemlioglu D., Neely C., (2014), *Which continuous-time model is most appropriate for exchange rates?* Econometric Society Australasian Meeting, Hobart, Australia

Laurent S., Erdemlioglu D., Neely C., (2013), *Which continuous-time model is most appropriate for exchange rates?* 3rd Humboldt-Copenhagen Conference on Financial Econometrics, Berlin, Germany

Erdemlioglu D., (2012), *Intra-day impact of communication on euro-dollar volatility and jumps* CESAM Seminar, Université Catholique de Louvain, Louvain-la-Neuve, Belgium

Erdemlioglu D., (2012), *Intra-day periodicity and intra-day Lévy-type jump detection* 11th Oxmetrics Financial Econometrics Conference, Washington DC, USA

Erdemlioglu D., (2012), *Which continuous-time model is most appropriate for exchange rates?* Annual Conference, Bogazici University, Istanbul, Turkey

Erdemlioglu D., (2011), *Intra-day impact of communication on euro-dollar volatility and jumps* 10th Applied Econometrics Conference for Finance, Paris, France

Erdemlioglu D., (2011), *Intra-day periodicity and intra-day Lévy-type jump detection* 5th International Conference on Computational and Financial Econometrics, London, United Kingdom

Erdemlioglu D., (2010), *FX announcements, jumps and volatility in financial markets: a high-frequency analysis* 4th International Conference on Computational and Financial Econometrics, London, United Kingdom

Erdemlioglu D., (2010), *Macro factors in UK excess bond returns: principal components and factor model approach* 3rd RGS Doctoral Conference in Economics, Bochum, Germany

Erdemlioglu D., (2010), *Macro factors in UK excess bond returns: principal components and factor model approach* Spring Conference of Young Economists, Luxembourg City, Luxembourg

Other conference and seminar presentations

International

Erdemlioglu D., (2016), *Financial flights, stock market linkages and jump excitation* Koc University, Department of Economics, Istanbul, Turkey

Erdemlioglu D., (2015), *Financial flights, stock market linkages and jump excitation* The Federal Reserve Bank, St. Louis, USA

Erdemlioglu D., (2011), *Intra-day impact of communication on euro-dollar volatility and jumps* 3L Finance Workshop, Brussels, Belgium

Erdemlioglu D., (2011), *Intra-day periodicity and intra-day Lévy-type jump detection* 10th Oxmetrics Financial Econometrics Conference, Maastricht, Netherlands

National

Erdemlioglu D., (2010), *FX announcements, jumps and volatility in financial markets: a high-frequency analysis* Doctoral Workshop in Finance, Namur, Belgium

Chapters in books

Published

Erdemlioglu D., Laurent S., Neely C., (2013), Econometric modeling of exchange rate volatility and jumps, in: A. R. Bell, C. Brooks, M. Prokopczuk(Eds.), *Handbook of Research Methods and Applications in Empirical Finance, 9780857936080, Edward Elgar Publishing, Cheltenham, chapter 16, pp. 373–427*

Working papers

Erdemlioglu D., Laurent S., Neely C., (2015), *Which continuous-time model is most appropriate for exchange rates?*, Federal Reserve Bank of St. Louis - Working Paper 2013-024D

Grants

2017 IESEG Research Excellence Grant, IAE Lille LEM (France)

SCIENTIFIC PRIZES AND AWARDS

Award

2009 Inter-university Attraction Pole (PAI) Doctoral Fellowship, University of Namur, Belgium

2008 National Scholars Honor Society Membership Award, The State University of New York at Binghamton, USA

2008 International Student Academic Award, The State University of New York at Binghamton, USA

2006 University Tuition Scholarship for Masters Program, The State University of New York at Binghamton, USA

2006 Pre-academic Training Program Fellowship, Boston University, USA

2006 Fulbright Prize, The State University of New York at Binghamton, USA

2000 University Full Tuition Scholarship for Bachelors Program, Kadir Has University, Turkey

Honor

2005 High Honor Graduate - 1st ranked - Department of Economics, Kadir Has University, Turkey

2005 High Honor Graduate - 2nd ranked - Faculty of Economics and Management, Kadir Has University, Turkey

PROFESSIONAL MEMBERSHIPS

2016 The Society for Financial Econometrics (SoFiE), International Association for Applied Econometrics (IAAE)

2014 American Economic Association, American Finance Association, European Economic Association, European Finance Association, Econometric Society, Euro Area Business Cycle Network, National Scholars Honor Society, Fulbright Association

EDITORIAL ACTIVITY

Editor in a special issue of a peer reviewed journal

Guest Editor, Econometrics, Special Issue on Volatility (with Olivier Scaillet and Kamil Yilmaz), 2017

Reviewer in an academic journal

Journal of Banking and Finance

Journal of Empirical Finance

Journal of Financial Econometrics

Journal of International Money and Finance

INSTITUTIONAL SERVICE

Co-Organizer of a workshop

2014 The 12th Corporate Finance Day, IÉSEG School of Management, France