

CEM ÇAKMAKLI
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EDUCATION

2007- 2012 Ph.D. in Econometrics **Tinbergen Institute, Erasmus University Rotterdam, Netherlands**

Thesis: *Exploiting Common Features in Macroeconomic and Financial Data*

2005– 2007 M.Phil. in Economics (*cum laude*) **Tinbergen Institute, Erasmus University Rotterdam, Netherlands**

Thesis: *Predictability of Stock Return and Volatility: A Factor Based Approach*

2003–2005 M.A. in Economics (*with distinction*) **Institute of Social Sciences, Istanbul Technical University, Turkey**

Thesis: *The Relationship Between Trade and Growth in Turkey*

1997– 2002 B.Sc. in Management Engineering **Faculty of Management, Istanbul Technical University, Turkey**

FIELDS OF INTERESTS

Time-series Analysis; Multivariate analysis, State-space models, Factor models, Mixture models

Bayesian Analysis; Bayesian VAR's, Semi-parametric Bayesian inference; Computational econometrics

Empirical Macroeconomics; Business cycle analysis, Macro-financial analysis, Monetary economics

Financial Econometrics; Risk measurement, Asset return predictability, Asset volatility predictability, Empirical Market Microstructure

HONORS & AWARDS

AXA Research Fund Post-Doctoral Fellowship for the project 'Measuring Economic and Financial Activity and Constructing Leading Economic Indicators for Emerging Markets' (the only nomination in Economics for the 2012 1st wave), e 120 K, Istanbul, Turkey, 2013-2015

Tinbergen Institute Full Scholarship, Rotterdam, Netherlands, 2005–2007

PROFESSIONAL EXPERIENCE

2015– Present	Assistant Professor of Economics – Koc University
2013– Present	Visiting Assistant Professor Department of Quantitative Economics, Amsterdam School of Economics, University of Amsterdam, Netherlands
2013– 2015	AXA Postdoc Fellowship Department of Economics, College of Administrative Sciences and Economics, Ko,c University, Turkey
2011–2013	Assistant Professor of Econometrics Department of Quantitative Economics, Amsterdam School of Economics, University of Amsterdam, Netherlands
2007–2011	Research and Teaching Assistant Tinbergen Institute, Econometric Institute, Erasmus University Rotterdam, Netherlands
2003–2005	Research and Teaching Assistant Division of Quantitative Methods, Faculty of Management, Istanbul Technical University, Turkey

PUBLICATIONS

1. Cakmakli, C. and D. van Dijk (2016), Getting the most out of macroeconomic information for predicting stock returns, *International Journal of Forecasting* (IF: 1.880), 32/3, 650–668 (IF: 1.880)
2. Altug S. and C. Cakmakli (2016), Forecasting Inflation using Survey Expectations and Target Inflation: Evidence for Brazil and Turkey, *International Journal of Forecasting*, 32/1, 138–153 (IF: 1.880)
3. N. Baştürk and C. Cakmakli, and Pınar Ceyhan and H.K. van Dijk (2014), On the Rise of Bayesian Econometrics after Cowles Foundation Monographs 10, 14, *Oeconomia*,4:3, 381–447
4. N. Baştürk and C. Cakmakli, and Pınar Ceyhan and H.K. van Dijk (2014), Posterior-Predictive Evidence on US Inflation using Phillips Curve Models with non-filtered Time Series, *Journal of Applied Econometrics*, 29:7, 1164–1182 (IF: 2.521)
5. Cakmakli, C. and R. Paap and D. van Dijk (2013), Measuring and Predicting Heterogeneous Re- cessions, *Journal of Economic Dynamics and Control*, 37:11, 2195-

2216 (IF: 1.210)

6. Cakmakli, C. (2014), Bayesian Semiparametric Dynamic Nelson-Siegel Model, The Rimini Center for Economic Analysis, WP 59-12.
7. Cakmakli, C. and R. Paap and D. van Dijk (2011), Modeling and Estimation of Synchronization in Multistate Markov-Switching Models, Tinbergen Institute Discussion Paper No. 11-002/4
8. Cakmakli, C. and D. van Dijk (2010), Getting the most out of macroeconomic information for predicting stock returns and volatility, Tinbergen Institute Discussion Paper No. 10-115/4.

9. Cakmakli, C., Modeling the Density of the Yield Curve using Bayesian Semiparametric Dynamic Nelson-Siegel Model
10. Cakmakli, C. and R. Paap and D. van Dijk, Modeling and Estimation of Synchronization in Size- Sorted Portfolio Returns
11. Altug S., C. Cakmakli, F. Collard, S. Mukerji and H. Ozsoylev, Ambiguity and the Business Cycle
12. C. Cakmakli, Modeling US Inflation and Its Volatility Jointly Using New Keynesian Phillips Curve
13. Altug S., C. Cakmakli, H. Demircan, Measuring Economic and Financial Conditions in Emerging Economies
14. C.Cakmakli, R. Paap, Synchronization of Cycles in a Data-Rich Environment

GRANTS AND PROJECTS

GRADUATE STUDENT SUPERVISION

Ph.D.: Hamza Demircan, 2015 – Present