

Mehmet Oğuz Karahan

CONTACT INFORMATION	Boğaziçi University Center for Economics and Econometrics Bebek, 34342, Istanbul, Turkey	<i>Phone:</i> +90-212-359 71 65 <i>E-mail:</i> oguzkarahan@gmail.com
EDUCATION	Ph.D in Management (Finance) Boğaziçi University, Istanbul, Turkey	2012
	M.S. in Finance Syracuse University, Syracuse, New York, USA	2008
	M.A. in Economics Boğaziçi University, Istanbul, Turkey	2004
	B.A. in Management Boğaziçi University, Istanbul, Turkey	2002
RESEARCH INTERESTS	Asset Pricing, Market Microstructure, Derivatives, Game Theory	
RESEARCH	<p>A Comparative Goodness-of-fit Analysis of Distributions of Some Lévy Processes and Heston Model to Stock Index Returns (with Ahmet Goncu and T.U. Kuzubaş), <i>The North American Journal of Economics and Finance</i>, 2016, 36, 69-83 [pdf]</p> <p>Price Discovery Between New York Stock Exchange and Istanbul Stock Exchange (with A. Aşcıoğlu and N. Yılmaz), <i>Emerging Markets Finance and Trade</i>, 2015, 51:1, 247-258 [pdf]</p> <p>A Stochastic Model for Natural Gas Consumption: An Application for Turkey (with A. Göncü and T. U. Kuzubaş), <i>İktisat İşletme ve Finans</i>, 2013, 28 (332), 33-46</p> <p>Pricing of Temperature-based Weather Contracts for Turkey (with A. Göncü and T. U. Kuzubaş), <i>İktisat İşletme ve Finans</i>, 2011, 26 (309), 33-50</p> <p>Second Price Auctions with Resale Under State Uncertainty (with T. U. Kuzubaş), <i>Working Paper</i> [pdf]</p> <p>Forecasting Daily Residential Natural Gas Consumption: A Dynamic Temperature Modelling Approach (with Ahmet Goncu and T.U. Kuzubaş), <i>Working Paper</i> [pdf]</p> <p>Analysis of Trading Activity and Liquidity in Istanbul Stock Exchange, <i>Ph.D. Dissertation</i>, 2012, <i>Advisor: Prof. Nesrin Okay</i></p> <p>On Properties of Return Distributions in Istanbul Stock Exchange, <i>Master's Thesis</i>, 2004</p>	
EXPERIENCE	Boğaziçi University, Center for Research in Corporate Governance and Financial Regulation <i>Member of Board</i>	2014-present
	Boğaziçi University, Center for Economics and Econometrics <i>Research Associate</i>	2011-present
	Boğaziçi University, M.A. Program in Economics and Finance	

	<i>Teaching Assistant</i>	2009-2011
	Syracuse University, Whitman School of Management	
	<i>Graduate Assistant</i>	2005-2008
	<i>Instructor</i>	2007
	Boğaziçi University, Department of Management	
	<i>Teaching Assistant</i>	2004-2005
HONORS AND AWARDS	Turkcell Research Fellowship	2010-2011
	Graduate Tuition Fellowship, Syracuse University	2005-2008
MEMBERSHIPS AND AFFILIATIONS	Center for Economics and Econometrics, Boğaziçi University	
	Center for Research in Corporate Governance and Financial Regulation, Boğaziçi University	
	American Finance Association	
	Econometric Society	
	American Economic Association	
	Euro Working Group for Financial Modelling	
CONFERENCE PRESENTATIONS AND INVITED TALKS	<i>Auction Pricing under State Uncertainty</i>	
	• Istanbul Technical University, May 2015	
	• Koç University, VI. Winter Workshop in Economics , Dec. 2012	
	<i>An Application of Temperature Based Weather Contracts: The Case of Turkey</i>	
	• Bogazici University, Department of Management, Nov. 2010	
	• 47th Meeting of Euro Working Group for Financial Modelling, Oct. 2010	
LANGUAGES	Turkish (native), English (fluent)	
COMPUTER SKILLS	SAS, E-Views, Matlab, Latex, MS Office	
REFERENCES	Available upon request.	