

# CURRICULUM VITAE

HUSEYIN TASTAN

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## CONTACT INFORMATION

Yildiz Technical University  
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Yıldız Teknik Üniversitesi,  
İktisadi ve İdari Bilimler Fakültesi, İktisat Bölümü,  
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## EDUCATION

- Ph.D. Economics (with Ph.D. Minor in Statistics), December 2003,  
North Carolina State University, Raleigh NC USA.  
Dissertation Title: *Simulation Based Estimation of Spatial  
Price Equilibrium Models and Market Integration.*  
Thesis advisors: P.L. Fackler, N. Piggott  
Committee members: D. Dickey, A. Inoue.
- M.A. Economics, 1996, Marmara University
- B.A. Economics, 1994, Marmara University

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## AWARDS AND HONORS

- 2004 Food Distribution Research Society William Applebaum Memorial  
Scholarship for Outstanding Ph.D. Dissertation, 2004.
- 1998-2002 Yildiz Technical University/Turkish Higher Education Council  
Scholarship
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## EXPERIENCE

- March 2005-present Assistant Professor,  
Department of Economics, Yildiz Technical University
- September 2003-March 2005 Lecturer  
Department of Economics, Yildiz Technical University  
Taught graduate and undergraduate level Statistics and Econometrics
- August 2002-August 2003 Research Assistant to Prof. Nicholas Piggott  
NCSU, Dept. of Ag. And Res. Econ.
- Nov. 1996-July 1998 Teaching Assistant  
Department of Economics, Yildiz Technical University, Istanbul, Turkey.

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## PUBLICATIONS

- 2008 “Estimating Degree of Market Integration”, *American Journal of Agricultural Economics*, 90(1), 69-85 (co-authored with Paul L. Fackler).
- 2007 “Business Cycle Asymmetries in Turkey: An Application of Markov Switching Autoregressions” , forthcoming in *International Economic Journal* (co-authored with Nuri Yildirim)
- 2007 “İkiz Açıklar Olgusu: Gelişmiş ve Gelişmekte Olan Ülkeler için Frekans Yaklaşımı” (Twin Deficits Phenomenon: Frequency Approach for Developed and Developing Countries), forthcoming in *İstanbul Üniversitesi Siyasal Bilgiler Fakültesi Dergisi* (co-authored with Gulsun G. Yay)
- 2007 “Measuring Business Cycles in Emerging Market Economies: Turkish Case” , *Yapı Kredi Economic Review*, December 2007 (co-authored with Nuri Yildirim)
- 2006 “Estimating Time-varying Conditional Correlations between Stock and Foreign Exchange Markets”, *Physica A: Statistical Mechanics and Its Applications*, 360, 445-458.
- 2005 “Do Real Exchange Rates Contain a Unit Root?: Evidence from Turkish Data”, *Applied Economics*, 37, 2037-2053.
- 2005 “Sources of Exchange Rate Fluctuations with an Application to Turkish Data:1982-1999”, *Bilgi Sosyal Bilimler Dergisi*, 2005/1
- 2002 “Deficit Monetization, Crowding Out Effect, Output and Inflation in Turkey: 1967-1999” *Yapı Kredi Economic Review*, 13(2), December (co-authored with Turan Yay and Gulsun Gurkan Yay).

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## PRESENTATIONS AND WORK IN PROGRESS

- 2007 “Trade Credit vs. Bank Credit: Evidence from Turkish Manufacturing Industry”, unpublished manuscript (with Nuri Yildirim).
- 2006 “A Framework for Indirect Inference”, unpublished manuscript (with Paul L. Fackler).
- 2006 “Feedbacks between Capital Inflows and Fundamentals in Turkey: A Frequency Domain Approach”, unpublished manuscript (co-authored with Nuri Yildirim)
- 2004 “Dynamic Interdependence and Volatility Transmission in Turkish and European Equity markets”, paper presented at the Humboldt-Kolleg Symposium in Istanbul, Turkey, 2004.
- “Von Stackelberg Duopoly Model under Exogenous Demand Uncertainty”, unpublished paper.

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## COURSES TAUGHT

Statistics I and Statistics II (Undergraduate)

Econometrics (M.A. compulsory), Econometrics I and Econometrics II (Undergraduate)

Computational Methods in Economics, Finance and Econometrics (Ph.D. elective)

Applied Econometrics: Time series analysis (Undergraduate)

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## RESEARCH INTERESTS

Applied econometrics, Computational Economics

Commodity price analysis, Food Distribution and Marketing

Industrial organization

Time series analysis

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## PROFESSIONAL AFFILIATIONS

Turkish Economic Association (member), Ankara, Turkey

Econometric Society (member), USA

American Statistical Association (member), USA