

# S. Mehmet Ozsoy

Ozyegin University

Faculty of Business

Nisantep, Orman Sok. 34 -36

Cekmekoy 34794, Istanbul, Turkey

Email: [mehmet.ozsoy@ozyegin.edu.tr](mailto:mehmet.ozsoy@ozyegin.edu.tr)

## Research Interests

Financial Economics, Asset Pricing, Macro-Finance, Financial Intermediation.

## Current Appointment

Assistant Professor of Financial Economics, Ozyegin University, Faculty of Business, 2013 – current.

## Education

Ph.D. in Economics, Duke University 2013.

M.A. in Economics, Duke University, 2013.

M.A. in Economics, Koc University, Istanbul, 2008.

B.A. in Economics, Bogazici University, Istanbul, 2006.

## Research

### Working Papers

Ambiguity, News and Asymmetric Correlations.

*Recipient of Best Paper Award, FMA European Conference, Maastricht 2014.*

Bank Regulation under Fire Sale Externalities (joint with Gazi Kara).

Correlation asymmetry: The role of volatility (joint with Senad Lekpek).

## Presentations

2015: ASSA/AEA Financial Economics Poster Session in Boston, Istanbul Technical University, 10th Seminar on Risk, Financial Stability and Banking of the Banco Central do Brasil, 6th Annual Financial Market Liquidity Conference in Budapest.

2014: WFA Conference in Monterey, FMA European Conference in Maastricht, MFA Conference in Orlando, Turkish Finance Workshop at Bilkent University, Effective Macro-Prudential Instruments Conference at the University of Nottingham.

2013: Federal Reserve Board of Governors, University of Virginia, Bogazici University, Ozyegin University, Central Bank of the Republic of Turkey , Istanbul School of Central Banking, Duke University.

2012: 12th Trans-Atlantic Doctoral Conference at the London Business School, Duke University.

2011: 6th Annual Graduate Student Conference, Washington University in St. Louis, Duke University.

## Teaching Experience

### Instructor

Ozyegin University, Econometrics II, Spring 2014, Spring 2015.

Ozyegin University, Advanced Macroeconomics, Spring 2014, Spring 2015.

Ozyegin University, Introduction to Macroeconomics, Fall 2014, Fall 2015.

Ozyegin University, Mathematical Statistics, Fall 2013.

### Teaching Assistant

Duke University, Economic Principles, Professor Grace Kim, Spring 2013.

Duke University, Economic Principles, Connel Fullenkamp, Fall 2012.

Duke University, Macroeconomics I (Ph.D. level), Professor Craig Burnside, Fall 2009, Fall 2011.

Duke University, Macroeconomics II (Ph.D. level), Professors Francesco Bianchi and Cosmin Ilut, Spring 2010, Spring 2012.

## Honors & Awards

Best Paper Award, FMA European Conference, Maastricht, 2014.

Duke University, Department of Economics Summer Term Fellowship, 2012.

Duke University, Graduate School Summer Term Fellowship, 2011.

Duke University, Graduate School Travel Grant, 2011.

Duke University, Department of Economics Fellowship, 2008 – 2009.

Turkish National Science Foundation R&D Funding for Domestic Graduate Studies, 2006 – 2008.

Koc University, Full Scholarship, 2006 – 2008.

Bogazici University, HSBC Bank Scholarship, 2003 – 2006.

## Skills

### **Programming**

MATLAB, MATLAB Executable, R, Stata, L<sup>A</sup>T<sub>E</sub>X, Mathematica, Gauss, SAS, EViews.

### **Languages**

English (Fluent), Turkish (Native)

Last updated: December 1, 2015