Kerem Tuzcuoglu

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Oct 2024

Affiliation

Bank of Canada — **Ottawa, Canada**
Principal Researcher — *2024 – Present*
Senior Economist — *2017 – 2024*

Education

Columbia University — **New York, USA**
Ph.D. in Economics — *2011 – 2017*
Committee: Serena Ng (advisor),
Jushan Bai, Martín Uribe, Michael Johannes, Christoph Rothe

Ohio State University — **Ohio, USA**
M.A. in Economics, (Ph.D. track) — *2010 – 2011*

Koc University — **Istanbul, Turkey**
M.A. in Economics — *2008 – 2010*

Bogazici University — **Istanbul, Turkey**
B.S. in Mathematics — *2003 – 2008*

Fields of specializations

Theoretical and applied econometrics, nonlinear time series and panel data, Bayesian econometrics, applied macroeconomics, monetary economics, and finance.

Publications

- **International Transmission of Quantitative Easing Policies: Evidence from Canada**, (with Serdar Kabaca) *Journal of Economic Dynamics and Control*, 162, 104849, 2024.
- **Nonlinear Transmission of International Financial Stress**, *Economic Modelling*, 139, 106805, 2024.
- **Composite Likelihood Estimation of an Autoregressive Panel Probit Model with Random Effects**, *Journal of Business & Economic Statistics*, 41:2, 593-607, 2023.

- **Output Effects of Global Food Commodity Shocks**, (with Bilge Erten) *Journal of Globalization and Development*, 9(1): 1–18, 2018.

Working Papers

- **Sectoral Uncertainty**, (with Efrem Castelnuovo and Luis Uzeda)
  Staff Working Paper 2022-38, Bank of Canada, 2022.
  [Revise and resubmit at the *Journal of Business & Economic Statistics*]
- **Supply Drivers of US Inflation Since the COVID-19 Pandemic**,
  (with Serdar Kabaca) *Staff Working Paper 2023-19, Bank of Canada*, 2023.
  [Revise and resubmit at the *International Journal of Central Banking*]
- **Forecasting Recessions in Canada: An Autoregressive Probit Model Approach**, (with Antoine Poulin-Moore) *Staff Working Paper 2024-10, Bank of Canada*, 2024.
- **Interpreting the latent dynamic factors by threshold FAVAR model**, (with Sinem Hacioglu Hoke) *Bank of England Staff Working Paper No. 622, Bank of England*, 2016.

Policy Papers

- **Risk Amplification Macro Model (RAMM)**, 2023
  Technical Report 123, Bank of Canada.

Professional Association

- Equity, Diversity, and Inclusion representative at the Bank of Canada 2024 –
- Research Fellow at the ***Centre for Monetary and Financial Economics*** (CMFE) 2023 –

Honors & Awards

- Lewis A. Sanders Endowed Fellowship in Economics, Columbia University 2016 – 2017
- Dissertation Fellowship, Department of Economics, Columbia University 2015 – 2017
- Faculty Fellowship, Department of Economics, Columbia University 2011 – 2016
- Wueller Teaching Award, Best Teaching Assistant, Columbia University 2014
- Graduate School Fellowship, Department of Economics, Ohio State University 2011
- Tubitak's Fellowship for national graduate education 2008 – 2010

Teaching Experience

Bank of Canada **Ottawa, Canada**
Training Other Economists *2017 – Present*

- Bayesian vector autoregressions, shock identification in SVAR models, quantile regressions, local projections, ARIMA Models, MATLAB, R

Columbia University **New York, USA**
Teaching Assistant *2011 – 2016*

- Graduate Level: Introduction to Econometrics (Ph.D. course, Best TA Award), Econometrics II (M.A. course)
- Undergraduate Level: Advanced Econometrics, Time Series Econometrics, Introduction to Econometrics, Financial Economics, Intermediate Macroeconomics

Koc University **Istanbul, Turkey**
Teaching Assistant *2008 – 2010*

- Graduate Level: Instructor at Math Camp (M.A. course), Econometrics I-II (M.A. courses)
- Undergraduate Level: Econometrics I-II

Other Work Experience

Bank of England **London, UK**
Ph.D. Intern *2015*

Medivo Inc. **New York, USA**
Consultant, (*Big data analysis and forecasting*) *2014*

Languages & Programming Skills

- Turkish (Native), English, German, French
- MATLAB, R, Python, STATA, E-Views

Presentations

- Royal Economic Society Annual Conference (Belfast), the Society for Nonlinear Dynamics and Econometrics Symposium (Padova), North America Summer Meeting of Econometric Society (Nashville) 2024

- The Society for Nonlinear Dynamics and Econometrics Symposium (Orlando), International Panel Data Conference (Amsterdam), International Association of Applied Econometrics (Oslo), International Centre for Economic Analysis (Siena), Bank of Canada Fellowship Learning Exchange (Ottawa), Center for Latin American Monetary Studies — 2023
- York University (Toronto), CEMLA-FRBNY-ECB Conference Monetary Policy Challenges on the Way Forward (Mexico City), Bank of Canada (Ottawa) — 2022
- Bank of Lithuania, International Panel Data Conference, Bank of Canada, ESCoE Conference on Economic Measurement, International Conference on Computing in Economics and Finance, Econometric Society European Meetings — 2021
- NBER-NSF Seminar on Bayesian Inference in Econometrics and Statistics (SBIES), Econometric Society World Congress, Computational and Financial Econometrics, European Winter Meeting of the Economic Society, Bank of Canada — 2020
- Microeconometrics: Survey Methodology and Data Science (Ottawa), Central Bank of Turkey (Ankara), Bank of Canada (Ottawa) — 2019
- NBER-NSF Time Series Conference (San Diego), International Panel Data Conference (Seoul), Asian Meeting of Econometric Society (Seoul), International Association of Applied Econometrics (Montreal), Turkish Economic Association Conference (Antalya), Carleton University (Ottawa) — 2018
- Bank of Canada (Ottawa), Canadian Econometric Study Group (Toronto) — 2017
- The Greater New York Metropolitan Area Econometrics Colloquium (Baltimore) Eastern Economic Association 42nd Annual Conference (Washington DC) — 2016
- Bank of England (London), Global Research Forum (Istanbul) — 2015

Refereeing Activities

Journal of International Economics, Journal of Applied Econometrics, Journal of Financial Econometrics, Journal of Macroeconomics, Energy Journal, North American Journal of Economics and Finance, World Economics, Managerial Finance, Statistical Methods & Applications, Central Bank Review