# **ORHAN ERDEM**

Visiting Professor The University of Texas at Dallas Finance and Managerial Economics

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#### INTEREST AND RESEARCH AREAS

Behavioral Aspects of Credit Markets, Real Estate Finance

#### PROFESSIONAL EXPERIENCE

2016 May- present	<b>University of Texas at Dallas,</b> Jindal School of Management, Visiting Professor: Macroeconomics and Financial Markets
2014 Dec. – present	<b>Istanbul Bilgi University</b> , V. Director of Grad. School of S. Sciences - Lecturing in the Dept. of Economics: Behavioral Finance, Microeconomics, Neurofinance
2012 – 2014 Sept	<b>Borsa Istanbul</b> , Research Dept., A. Manager and Manager - To manage the research team of 15 people and direct their research To renew the IMKB Review journal under the title Borsa İstanbul Review and provide to publish it via Elsevier.
2011 February	Universitat Europa de Madrid (Econometrics) Visiting Faculty
2006 – 2012 July	<b>Istanbul Bilgi University</b> , M.Sc in Financial Economics, Director - Lecturing in the Department of Economics: Statistics, Fin. Econometrics (MS level), Mathematics of Finance (LSE ext.), Econometrics (undergrad.).
2002- 2005	Universitat Autónoma de Barcelona T.A. in Statistics (in Spanish), Microeconomics II (in Spanish)

#### **EDUCATIONAL HISTORY**

2008 May	Universitat Autónoma de Barcelona, Barcelona, Ph.D. in Economics Title of the Thesis: "Essays on Finance and Social Choice Theory"
2002 September	<b>Bogazici University, Istanbul,</b> M.A. in Economics Title of the Thesis: "Minimal Monotonic Extensions of Scoring Rules"
1999 February	Bogazici University, Istanbul, B.S. in T. Physics

#### RESEARCH INTEREST

Financial Economics, Real Estate Finance, Behavioral Aspects of Credit Markets

#### PROFESSIONAL MEMBERSHIP

American Economic Association

#### **GRANTS**

- "Valuing Default and Defeasance Risks in Commercial Mortgage Backed Securities" Financed by *TUBITAK-3501* (The Scien. & Techn. Res. Council of Turkey) (*Project Leader*)

#### **PUBLICATIONS**

- 1. Yilmaz, M. K., Erdem, O., Arik, E., & Eraslan, V. (2015). Technology Upgrades in Emerging Equity Markets: Effects on Liquidity and Trading Activity. *Finance Research Letters*, 14, 87–92. *SSCI*
- 2. Erdem, O., Varlı Y. (2014). Understanding the sovereign credit ratings of emerging markets. *Emerging Markets Review*, 20, 42–57.- *SSCI*
- 3. Erdem, O., Ceyhan E., Varlı Y. (2014). A New Correlation Coefficient for Bivariate Time Series Data" *Physica A*, Vol 414, 274-284- *SCI*
- 4. Erdem O., Coşkun A., Oruç H. (2013). A Survey-Based Analysis of the Housing Market in an Emerging Economy: The Turkish Case" with *Emerging Markets Trade and Finance*, Deccember, Vol:49 Suplement 5, 59:79– *SSCI*
- 5. Erdem, O., Sanver, R. (2005). Minimal Monotonic Extensions of Scoring Rules. *Social Choice and Welfare*, Vol:25, 31-42 *SSCI*

## **BOOK CHAPTERS**

1. Erdem, O., & Duruiz, L. (2015). An Unsaturated Passenger Car Market In An Emerging Economy: The Case Of Turkey. In B. Jetin, Global Automobile Demand (pp. 20-35). London: Palgrave Macmillan.

#### **BOOKS**

1. Erdem, O., & Bati, U. (2015). Ben Bilmem Beynim Bilir. Istanbul: Mediacat.

#### **WORKING PAPERS**

- 1. Erdem O. Iqbal Z. How Does the Risk Appetite of Islamic Finance Investors Differ from Its Conventional Counterparts. (forthcoming in the Book entitled "Handbook on Islam and Economic Life" published by Edward Elgar)
- 2. Bailey W. Erdem O. Yildiray Y and Berk C. "Piety, Politics, and Portfolio Selection".

#### **CONSULTING PROJECTS**

- Mortgage Barometer (2010, 2011): This is a monthly real estate research designed by me and INGBANK, performed by Nielsen/IPSOS company and announced second Wednesday of every month on cnbc-e, and broadcasted by Reuters.

### TRAININGS TAKEN

14-15 Nov. 2013 Cambridge University, Judge Business School, *Islamic Finance* 

## OTHER PROFESSIONAL ACTIVITIES

- Tv Programs
  - o Various interviews with CNBC-E, TRT, TRT Haber, TRT Türk,

FOREIGN LANGUAGES: English, Spanish