
TOLGA CASKURLU

caskurl1@illinois.edu
Mobile: +1-217-819-2010

College of Business
University of Illinois Urbana Champaign

EDUCATION

- 2009-Present **University of Illinois Urbana Champaign, IL**
PhD in Finance, College of Business
- 2006-2009 **Bilkent University, Ankara, Turkey**
M.S in Finance in Faculty of Business Administration
- 2002-2006 **Bilkent University, Ankara, Turkey**
B.S. in Computer Engineering

CONFERENCE PRESENTATIONS

- Multivariate GARCH Estimation in Different Computational Settings. “*5th International Conference on Computational Management Science*”, Imperial College, London, 26-28 March 2008.
- Effects of Oral Interventions on the Correlation of Exchange Rates. “*The 28th Annual International Symposium on Forecasting*”. Nice, France, June 22-25, 2008.

RESEARCH INTERESTS

- Empirical asset pricing
- Empirical corporate finance
- Algorithm design for large scale computational finance problems.

PUBLICATIONS

- Can Central Bank Interventions Affect the Exchange Rate Volatility? Multivariate GARCH Approach Using Constrained Nonlinear Programming. (with Aslihan Salih, Mustafa Pinar and Ferhan Salman) *Central Bank of Republic of Turkey Discussion Papers*, No: 08/06, 2008.

RESEARCH AND TEACHING ASSISTANTSHIPS

- **University of Illinois at Urbana–Champaign, IL**
RA for Prof. Ola Bengtsson 2009-Present.
- **Bilkent Univeristy, Turkey**
RA for Prof. Aslihan Salih 2006-2009.
TA for ECON 221(*Introduction to Probability and Statistics*), 2008.
TA for MAN 321 (*Corporate Finance*), 2008.

AWARDS & ACHIEVEMENTS

- Research & Teaching Assistantship for the PhD studies, University of Illinois Urbana Champaign, 2009-Present.
- Conference admission fee and travel award by TÜBİTAK (The Scientific and Technical Research Council of Turkey) for *5th International Conference on Computational Management Science*, Imperial College, London, 26-28 March 2008.
- Conference admission fee and travel award by Bilkent University FBA for “*28th Annual International Symposium on Forecasting*”. Nice, France, June 22-25, 2008.
- Full scholarship awarded by Bilkent University for graduate study including tuition waiver, accommodation and monthly stipend. (2006)
- Full scholarship awarded by TÜBİTAK (The Scientific and Technical Research Council of Turkey) for graduate study. (2006)
- Graduated from Bilkent University Computer Engineering Department as Rector’s high honor student. (2006)
- Undergraduate Scholarship given by Bilkent University including tuition waiver. (2004)
- Ranked in top %0.2 in the nationwide University Entrance Examination out of approximately 1,500,000 examinees.(2002)
- School Rank 1st CGPA, 5.00/5.00 from Trabzon Ata High School. (2002)
- Ranked in top %0.05 in the nationwide Science High School Entrance Examination out of approximately 1,000,000 examinees.(1999)

PREVIOUS PROJECTS AND INTERNSHIPS

- Summer internship about “Dimension Reduction Techniques using Linear and Nonlinear Algorithms” in *Rensselaer Polytechnic Institute* in New York, USA. (June 2005-September 2005)

COMPUTER SKILLS

- **Programming Languages:** MATLAB, GAUSS, JAVA, C++, SAS, STATA, R
- **Optimization Modeling Languages:** AMPL, GAMS
- **Operating Systems:** Windows, Linux