
TOLGA AŐKURLU

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Faculty of Business Administration
Bilkent University, Ankara, Turkey

EDUCATION

- 2006-Present **Bilkent University, Ankara**
M.S in Finance in Faculty of Business Administration
CGPA: 3.67/4.00 (the highest grade in M.S Finance in Bilkent FBA)
- 2002-2006 **Bilkent University, Ankara**
B.S. in Computer Engineering
CGPA: 3.53/4.00 (ranks in top %10)
- 2001-2002 **Trabzon Ata High School, Trabzon**
CGPA: 5.00/5.00 (ranked 1st)
- 1999-2001 **Ankara Science High School, Ankara**
CGPA: 5.00 / 5.00

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.

WORKING PAPERS

- Effects of Oral Interventions on the Correlation of Exchange Rates. (will be submitted to *Journal of Banking and Finance*)
- Significance of Multivariate GARCH Estimates in Different Computational Settings. (will be submitted to *Journal of Economics Dynamics and Control*)

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.*

AWARDS & ACHIEVEMENTS

- 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 among top 10 % of the incoming class from Bilkent University Computer Engineering Department. (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)

TEACHING EXPERIENCES

- Teaching Assistant, ECON 221(*Introduction to Probability and Statistics*), and MAN 321 (*Corporate Finance*)

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++
- **Optimization Modeling Languages:** AMPL, GAMS
- **Operating Systems:** Windows, Linux

REFERENCES

- **Aslihan Altay Salih**, Associate Professor of Finance.
Faculty of Business Administration, Bilkent University.
E-mail: asalih@bilkent.edu.tr
- **Sabri Oncu**, Visiting Assistant Professor of Finance.
Leonard N. Stern School of Business, New York University.
E-mail: soncu@stern.nyu.edu
- **Ozgur Ulusoy**, Professor of Computer Engineering.
Computer Engineering Department, Bilkent University.
E-mail: oulusoy@cs.bilkent.edu.tr
- **Hakan Berument**, Professor of Economics.
Economics Department, Bilkent University.
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