Mustafa Koroglu, Ph.D.

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Summary

University of Guelph. I have worked on an ap- my two research papers. I have a bachelor degree in plication of non-/semiparametric regression estimation methods using macroeconomic datasets. pursuing my career in econometrics. I am currently I have a good experience in econometric analy- a fellow at NYC Data Science Academy bootcamp prosis of economic policy questions. I have a strong gram. academic training and experience with statistical learning methods through taking graduate statistics

I have recently graduated from Ph.D. in economics from courses at the University of Guelph and working on mathematics, which gives me a strong background in

Data Science Project Experiences

NYC Data Science bootcamp program is a highly immersive data science program involving data strategy and hands on expertise on machine learning, big data, advanced statistics and analytics, R and Python development, visualization, Unix, SQL, and Git/GitHub.

- In my first project, I developed a dashboard using R and Shiny, mapping child care centres in City of Toronto and visualizing providers of child care fee subsidy for each district. My blog post and GitHub repository can be reached here.
- I am currently working on my second project, scraping data from tripadvisor.ca for exploration of customer reviews for major airlines. I am using Python in this project.
- I will be working on two machine learning projects.
- I have an experience with using version control system like Git and GitHub and relational databases including MySQL.

Research Experience

Functional-Coefficient Spatial Durbin Model with Nonparametric Spatial Weights: An Application to Economic Growth. Econometrics Vol 4, Article 6, 1-16, 2016, Special Issue on Nonparametric Methods in Econometrics. (With Yiguo Sun). Published version can be found here.

- I conducted Monte Carlo simulation exercise and obtained estimation results using R.
- I apply series approximation method, and estimate the unknown functional coefficients and spatial weighting functions via a nonparametric two-stage least squares (or 2SLS) estimation method.
- I used build-in commands in R for regression estimations, wrote codes for cross-validation bandwidth selection and bootstrap replications.

Growth and Debt: An Endogenous Smooth Coefficient Approach

- I employed varying coefficient instrumental variable approach to re-investigate the relationship between public debt and economic growth.
- I wrote R code to obtain the estimation results and wild bootstrap standard errors.
- I find surprisingly strong evidence of adverse effect of public debt on growth for countries with high institutional quality.

I conducted time-series analysis of financial and macroeconomic series using R in empirical finance and financial econometrics course in Winter 2016.

I prepared high dimensional panel data set for Professor Yiguo Sun writing code in R. Fall 2016.

| Education | |
|---|---------------------------------|
| University of Guelph | Guelph, Ontario, Canada |
| Ph.D. in Economics | 2012 - 2017 |
| Dissertation title: "Semiparametric Applications in Eco Supervisor: Professor Thanasis Stengos | nomic Growth" |
| Marmara University M.A. in Economics | Istanbul, Turkey 2009 – 2012 |
| Middle East Technical University B.S. in Mathematics | Ankara, Turkey 2004 – 2009 |

Skills

Computer skills: R, Python, MySQL, Stata, LaTeX

Natural languages: Turkish (*mother tongue*), English (*full professional proficiency*), German (*basic working proficiency*)

Conference Presentations

The 8th Midwest Graduate Student Summit, Purdue University, April 11-12, 2015
3rd Annual Doctoral Workshop in Applied Econometrics, Ryerson University, May 9, 2015
49th Annual Conference of the Canadian Economics Association (CEA), Ryerson University, May 29-31, 2015
32nd Meeting of the Canadian Econometric Study Group (CESG), University of Guelph, September 26-27, 2015 (poster presentation)
The 13th Biennial Athenian Policy Forum Conference, Athens University of Economics and Business, Greece, July 7-9, 2016
33rd Meeting of the Canadian Econometric Study Group (CESG), Western University, October 15-16, 2016 (participant)
51th Annual Conference of the Canadian Economics Association (CEA), St Francis Xavier Uni-

versity, June 2-4, 2017

Scholarships and Awards

Graduate Scholarship in Economics, University of Guelph, 2012-present High Honor Degree, Middle East Technical University, 2007 and 2008

Nationality

Turkey, Canada (permanent residency)