DR TARIK SEZGIN OCAKTAN

tarikocaktan@gmail.com

Last update: October 29, 2016

Professional Experience

- *Teaching staff* at **Lycée Michel Lucius** (LML): since September 2016
- *Quantitative Analyst* at **Banque Internationale à Luxembourg** (BIL): September 2014–September 2016
  - Developing and maintaining credit risk models
  - Implementing regulatory framework (CRD IV) into current models
- *Financial Macroeconomist* at the **Central Bank of Luxembourg** (BCL): April 2012–March 2014
  - Developing and maintaining credit and market risk models.
  - Assessment of collateral risk.
- *Post-doctoral research fellow* at the **London Business School**: January 2010–March 2012
  Director of research: Professor Hélène Rey; funding: European Research Council.
  - Introducing frictions in optimal risk sharing into a DSGE model
  - Research on adequate non-linear solution methods for non-linear DSGE models
- *Economist-Statistician* at the **National Statistics Office** of Luxembourg (STATEC): January 2002–September 2004:
  - Research and development of compilation methods.
  - Seasonal adjustment of macroeconomic time series.
  - Short term forecasts for the balance of payments.

Education

- Ph.D. at the **Université Panthéon-Sorbonne** and **Paris School of Economics**, September 2006 – July 2010. Research Topic: Labor Market Dynamics, Business Cycles and the Role of Nonlinearities (Supervisor: Professor Michel Juillard; Members of the jury: Yann Algan, Florin Bilbiie, Wouter den Haan, Bernard Dumas, Pontus Rendahl). - Defense date: 16 June 2011.
- Visiting PhD student at the **Universiteit van Amsterdam** under the supervision of Professor Wouter den Haan: September 2008 – February 2009 and May 2009.
- Fellow of the *Institute on Computational Economics 2008* at the **University of Chicago**: 27 July – 9 August 2008.
- **Université Catholique de Louvain**, Louvain-la-Neuve, Belgium – Master of Arts in Economics (2006). Master thesis: "Decomposing Real GDP into Stochastic Trend and Transitory Components using State Space models" – 2006. Supervisor: Professor Luc Bauwens.

- **Université Louis Pasteur**, Strasbourg, France – Maitrise et licence en Econométrie (2001). Master thesis: "Relation between Expenditures in R&D and Productivity - An Econometric Analysis with Panel Data" (in French) – 2001. Supervisor: Professor Jalal El Ouardighi (member of the jury: Professor Moise Sidiropoulos).
- **Lycée de Garçons de Luxembourg**, Luxembourg – Diplôme de fin d'études secondaires, Section C sciences naturelles et mathématiques (1995).

Publication

- "Méthodes de simulation des modèles stochastiques d'équilibre général" (with Michel Juillard). *Economie et Prévision* (Numéro Spécial), pp.115-126, Vol.2-3, 2008.
- "Open source et recherche scientifique - To share or not to share" (with Morgan Meyer). *d'Lëtzebuerger Land* (Supplément Recherche), 2010.
- "Biologie des systèmes - Thinking big" (with Morgan Meyer). *d'Lëtzebuerger Land* (Supplément Recherche), pp.6-7, No. 42, 2009.

Teaching experience

- Advanced macroeconomics: *Introduction to numerical solution methods of dynamic models* (2011, London Business School)

Skills

- **Languages:**
  - fluent in English, Luxemburgish, German, Turkish and French.
  - basic knowledge of Italian.
- **Operating Systems:** Linux, Microsoft Windows.
- **Computer Languages:** HTML, LaTeX, C/C++ and Fortran.
- **Computational Economics:**
  - Proficient in Matlab/Scilab/Octave, *R*, SAS, STATA, BUGS.
  - Theoretical and practical knowledge of: *Dynare*, projection methods, value function iteration, X12-ARIMA and TRAMO-SEATS.
  - Optimization Tools: NLOPT, AMPL/Knitro, COIN-OR.
  - Databases and other: Bankscope and Bloomberg.

Scholarships

- *Bourse Formation-Recherche*, Ministère de la Culture de l'Enseignement Supérieur et de la Recherche (Luxembourg) – 2006-08.
- *Aide à la Formation et Recherche*, Fonds National de la Recherche (Luxembourg) – 2008-09.