

# Sinem HACIOGLU HOKE

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## Current Position

2015 Bank of England - Economist at Stress Testing Strategy Division

## Education

2010–2016 (expected) Ph.D. Economics, University of Bonn, BGSE, Bonn, Germany  
Supervisor: Matei Demetrescu  
2012–2013 Research Scholar, University of Wisconsin Madison, USA  
2008–2010 M.A. Economics, Koç University, Istanbul, Turkey  
Thesis: Central Government Debt and Economic Growth: Evidence from 94 Countries  
Supervisor: Kamil Yılmaz  
2004–2008 B.S. Economics, TOBB University of Economics and Technology, Ankara, Turkey  
2004–2008 Academic Minor, Business Administration, TOBB University of Economics and Technology, Ankara, Turkey

## Fields of Research Interest

Time Series Econometrics, Forecasting, Bayesian Econometrics, Monetary Economics

## Professional Experience

Bank of England - Financial Stability Strategy and Risk - Economist

Bank of England - Financial Stability Strategy and Risk - Intern (26 August - 14 November 2014)

TEPAV - Economic Policy Research Foundation of Turkey - Intern (June - August 2008)

TEPAV - Economic Policy Research Foundation of Turkey - Intern (January - May 2007)

## Current Working Papers

Macroeconomic Forecasting with Large Data Sets under Asymmetric Loss (with Prof. Matei Demetrescu), submitted to International Journal of Forecasting, revise and resubmit

Bayesian Estimation of Structural FAVAR Model with Latent Threshold (with Kerem Tuzcuoglu, PhD student at Columbia University in the City of New York)

Macroeconomic Stress Testing with Bayesian VARs (with Jeremy Chiu, Bank of England)

## Honors and Grants

2012–2013	Research Scholarship, University of Wisconsin – Madison
2010–2014	Full Scholarship, Bonn Graduate School of Economics
2010	Honors Student, Koç University
2008–2010	Full Scholarship, Koç University
2008-2010	The Scientific and Technological Research Council of Turkey (TUBITAK) Scholarship
2008	Honors Student, TOBB University of Economics and Technology
2004–2008	Full Scholarship, TOBB University of Economics and Technology

## Languages Spoken

Turkish (native)  
English (expert)  
Spanish (beginner)  
German (beginner)

## Computer Skills

Microsoft Office, MATLAB, Stata, L<sup>A</sup>T<sub>E</sub>X, Scientific Workplace, OxMetrics