ASLI K. OGUNC

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EDUCATION

Doctor of Philosophy in Economics (Ph.D.), May 2002
Louisiana State University, Baton Rouge
Major Field: Econometrics
Minor Field: Monetary Theory and Policy GPA: 3.72

Master of Science (M.S.) in Economics, December 1996
Louisiana State University, Baton Rouge
Minor: Finance GPA: 3.75

Master of Business Administration (MBA), April 1992
Western Michigan University, Kalamazoo
Major: Finance GPA: 3.75

Bachelor of Business Administration (BBA), July 1990
Marmara University, Istanbul, Turkey
Major: Finance / Quantitative Methods GPA: 3.45

REASEARCH INTERESTS

Applied Econometrics, Forecasting, International Economics and Finance, Mutual Fund Investing, Non-Profit Organizations, Global Aging, Health Economics, Binary Choice

TEACHING INTERESTS

Econometrics, Forecasting, Macroeconomics, Money, Banking and Financial Institutions, International Economics and Finance, Microeconomics, Statistics

AWARDS

Mini-grant award by the Research Division of the Graduate School, 2004
The Competitive Travel Funds award by the Faculty Development Committee, 2004
Excellence in Teaching Award, E. J. Ourso College of Business Administration, 2000
Excellence in Teaching Award, Department of Economics, 1999
Award for Superior Instruction, Alpha Lambda Delta Freshman Honor Society, 1998
Faculty Travel Grant, Department of Economics, 1999
Doctoral Student Travel Grant, Department of Economics, 1999

HONORS

Beta Gamma Sigma, The Honor Society for Collegiate Schools of Business, 1999
Omicron Delta Epsilon (ODE), International Honor Society in Economics, 1997
Student Leadership Award, ODE, 1997, Awarded to five doctoral students in the world

DISSERTATION TITLE

Essays on the Bayesian Inequality Restricted Estimation

- The Effects of Data Skewness on the Performance of Binary Choice Estimators
- Comparison of Inequality Restricted ML and Bayesian Estimators: A Monte Carlo Study

PRESENTATIONS

- "Estimation of the Probit Model Under Skewed Regressors," 74th Annual Conference of the Southern Economic Association, New Orleans, November 2004
- "Bayesian Analysis of Econometric Systems with Discrete Variables and Inequality Constraints," 5th International Conference of the Society for Computational Economics, Boston College, June 1999
- "The Risk of the Inequality Restricted Bayesian Probit Estimator, " 69th Annual Conference of the Southern Economic Association, New Orleans, November 1999

WORK EXPERIENCE

- **Assistant Professor**, Department of Economics and Finance, Texas A&M University–Commerce, August 2004 – present
    - ✓ National Income Economics (Fall'04)
    - ✓ Macroeconomic Theory and Policy (Fall'04)
    - ✓ Money, Banking & Financial Markets (Fall'04)
    - ✓ Principles of Micro Economics (Spring'05)
    - ✓ Economic Forecasting (Spring'05)
    - ✓ International Trade and Finance (Spring'05)
    - ✓ International Economic Problems (Spring'05)
- **Visiting Assistant Professor**, Economics Department, Georgetown University, August 2003 - May 2004
    - ✓ Economic Statistics
    - ✓ Introduction to Econometrics
- **Statistician,** Capital One Financial Corporation, August 2000 - October 2002
    - ✓ Extensive data management using multiple sources
    - ✓ Variable selection & reduction
    - ✓ Graphical modeling & methodology design
    - ✓ Coding, model validation, and scoring
- **Instructor,** Department of Economics, Louisiana State University, August 1998 - July 2000
    - ✓ Principles of Macroeconomics
    - ✓ Money, Banking and Financial Markets
- **Teaching Assistant,** Department of Economics, Louisiana State University, August 1996 - August 1998
    - ✓ Principles of Macroeconomics
    - ✓ Money, Banking and Financial Markets

- **Research Assistant,** Department of Economics, Louisiana State University, January 1994 - August 1996

WORK IN PROGRESS

- Estimation of the Binary Choice Model Under Asymmetric Regressors w/ Dr. R. Carter Hill, LSU and Dr. M. Dek Terrell, LSU *(estimated submission June 2005)*
- NAFTA and Stock Market Integration between North American Countries w/ Dr. Srinivas Nippani, TAMU-Commerce and Dr. Kenneth Washer, TAMU-Commerce *(estimated submission February 2005)*
- Bank Repurchase Estimation w/Dr. Kenneth Washer, TAMU-Commerce and Dr. Srinivas Nippani, TAMU-Commerce *(estimated submission April 2005)*
- Organizational Dynamics of the Mutual Funds Industry w/ Dr. Mary Johnson, TAMU-Commerce *(estimated submission March 2005)*
- Multi-layered Investing using Equity Mutual Funds *(estimated submission June 2005)*
- Bayesian Prediction Model of Firm Failure w/Dr. Karen Gutermuth, VMI *(estimated submission March 2005)*
- Quantitative Assessment of Failure in Investment Management Companies: Bivariate Failure Time Modeling via Bayesian Computational Techniques *(estimated submission August 2005)*
- The Use of Failure Time Modeling of Mutual Funds for Portfolio Construction *(estimated submission August 2005)*
- Estimating and Predicting the number of emergency room visits: A Bayesian Poisson Approach *(estimated submission September 2005)*

COMPUTER KNOWLEDGE

SAS, SAS/IML, FORTRAN, MATLAB, SHAZAM, LIMDEP, Minitab, GAUSS, Microsoft Office 2000, Windows XP Pro, UNIX, MVS

REFERENCES

Furnished upon request