

Mehmet Caner

November 2015

OFFICE ADDRESS

Ohio State University
Department Of Economics
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CURRENT POSITION

Professor of Economics(with tenure): Ohio State University, Aug 1 2015-
Translational Data Analytics Center-Ohio State University
Courtesy Appointment: Professor of Statistics, Department of Statistics, Ohio State University

Editorial Duties:

Associate Editor: *Journal of Econometrics*, Jan 2013-.
Guest Co-Editor, *Journal of Econometrics*, Special Issue on GMM, October 2012.
Associate Editor: *Journal of Business and Economics Statistics*, Jan 1 2014-.
Associate Editor: *Econometric Reviews*, Jan 2013-.
Guest Co-Editor: *Econometric Reviews*, Special Issue on Model Selection and Shrinkage. July 2013, deadline for the papers.
Associate Editor: *Studies in Nonlinear Dynamics and Econometrics*, March 2012-.

HONORS AND AWARDS

Journal of Econometrics Fellow, 2012.

Multa Scripsit Award, *Econometric Theory*, 2005.

Owens Scholar, NCSU, 2012-2013.

Research Award, Department of Economics, NCSU, 2009.

Gill Grant, NC State University, July 2008, 10000\$.

Outstanding Faculty, University of Pittsburgh, 2006.

First In The Graduates In College of Economic Sciences, METU, 1988.

PREVIOUS POSITIONS

Thurman-Raytheon Distinguished Professor of Economics: July 10 2013-July 2015

Professor, North Carolina State University, Department of Economics, August 2009-2013 July 9.

Scientific Advisory Board Member, CEFAGE, Portugal.

January-June 2015 (Visiting Profesor) Department of Economics, MIT.

North Carolina State University

Associate Professor (with tenure), Department of Economics, August 2007-August 2009.

University of Pittsburgh,

Associate Professor (with tenure), Department of Economics, September 2004 – August 2007.

University of Pittsburgh

Assistant Professor Sep.2000-Sep.2004.

University of Michigan,Ann Arbor, Visiting Assistant Professor, Department of Economics, January-May 1998.

Bilkent University, Bilkent , Ankara TURKEY

Assistant Professor, Department of Economics, May 1998-Sep.2000.

Koc University, Istanbul, TURKEY, Assistant Professor of Economics, Sep.1996- Jan 1998.

EDUCATION

Ph.D., Economics, Brown University, 1996.
A.M., Economics, Brown University, 1993.
B.S., Business Administration, METU, Turkey, 1988.

RESEARCH INTERESTS

Econometrics, Empirical International Economics-Finance.

ORGANIZED CONFERENCE:

November 12, 2011, Information Theory and Shrinkage Estimators, jointly organized with Amos Golan, Peter C.B. Phillips.

Citation Count:

Scholar Google as of September 29-2014: 1520
ISI(Social Science citation index) web of science: 565

PUBLISHED ARTICLES (All Refereed)

1. "Weak Convergence to a Matrix Stochastic Integral with Stable Processes," **Econometric Theory**, 13, August (1997), 506-29.
2. "A Locally Optimal Seasonal Unit Root Test," **Journal of Business and Economic Statistics**, 16, July (1998), 349-356.
3. "Tests for Cointegration with Infinite Variance Errors," **Journal of Econometrics**, 86, September (1998), 155-175.
4. "Threshold Autoregressions with a Unit Root," (with Bruce E. Hansen),

- Econometrica**, 69, November (2001), 1555-1597.
5. "Size Distortions of Tests of the Null Hypothesis of Stationarity: Evidence and Implications for the PPP debate," (with Lutz Kilian), **Journal of International Money and Finance**, 20, October (2001), 639-657.
 6. "A note on LAD Estimation of a Threshold Model," **Econometric Theory**, 18, June (2002), 800-814.
 7. "Time-Varying Betas Help in Asset Pricing: Threshold CAPM," (with L. Akdeniz and A. Salih, Bilkent University). January (2003). **Studies in Nonlinear Dynamics and Econometrics**. (Funded by Central Research Fund, Univ. of Pittsburgh)
 8. "Instrumental Variable Estimation of a Threshold Model," (with Bruce Hansen, University of Wisconsin-Madison). **Econometric Theory**, (2004), 20, 813-843.
 9. " Are Real Exchange Rates non-stationary or non-linear? Evidence from a new Threshold Unit Root Test," (with E.Basci, Bilkent University). **Studies in Nonlinear Dynamics and Econometrics**, (2005), vol.9.4.
 10. Corrigendum with E. Basci and G. Yoon "Are Real Exchange Rates non-stationary or non-linear? Evidence from a new Threshold Unit Root Test" **Studies in Nonlinear Dynamics and Econometrics**, (2006).
 11. " M Estimators with Non-Standard Rates of Convergence with Weakly Dependent Data", **Journal of Statistical Planning and Inference**, April (2006), 136, 1207-12.
 12. "Boundedly Pivotal Structural Change Tests in Continuous Updating GMM with Strong, Weak Identification and Completely Unidentified Cases", (2007), **Journal of Econometrics**, 137, 28-67.
 13. "Are the nearly exogenous Instruments reliable?" Joint With D. Berkowitz, Y. Fang, **Economics Letters**, (2008), 101, 20-23.(October)
 14. "Nearly Singular Design in GMM and Generalized Empirical Likelihood Estimators" **Journal of Econometrics**, (2008), 144, 511-524.
 15. "Lasso Type GMM Estimator" (2009), **Econometric Theory**, 25, 270-290.
 16. "The Norwegian Sovereign Wealth Fund" (joint with Tom Grennes), (2009), **Revue d'Economie Financiere**. (Invited)(Special Issue for 2009)
 17. "Testing, Estimation in GMM and CUE With Nearly-Weak Identification".(2010), **Econometric Reviews**, 29, 330-363.

18. "Analysis of Norwegian Sovereign Wealth Fund" with Tom Grennes, (2010), The **World Economy**. 33, 597-613. (Top Ten Downloaded papers in SSRN, Nov-Dec-2008, Jan 2009).

19. "Exponential Tilting With Weak Instruments: Estimation and Testing", (2010) **Oxford Bulletin of Economics and Statistics**, 72, 307-326.

20. Book Chapter: "Finding The Tipping Point-When Sovereign Debt Turns Bad" *Conference Volume World Bank Conference on Debt Management,(refereed)*, (2010), (joint with Tom Grennes,NCSU, Fritzi Koehler-Geib, World Bank).

21. "Determinants of Investment by Norwegian Sovereign Wealth Fund" joint with Turanay Caner, Tom Grennes, (2011), **Global Economy Journal**, Berkeley Electronic Press.

22. "A Pretest to differentiate between weak and nearly-weak instrument asymptotics", September (2011), **International Econometric Review**.

23. "Pivotal Structural Change Tests in Linear Systems with Weak Identification" (2011), **Econometric Theory** ,vol.27,2, 413-426.

24. "The Validity of Instruments Revisited" with D. Berkowitz, Y.Fang , (2012) Vol 166, 255-267, **Journal of Econometrics**.

25. "Editorial: 30 years of GMM" with M. Carrasco (main editor), Yuichi Kitamura, Eric Renault, (2012), 170, 251-255, **Journal of Econometrics**

26. "CUE with Many Weak Instruments and Nearly Singular Design", with N. Yildiz, (2012), Vol. 170, 422-441, **Journal of Econometrics**.

27. "An Alternative to Unit Root Tests: Bridge Estimators Differentiate between Nonstationary versus Stationary Models and Select Optimal Lag ". Joint with Keith Knight, (2013) 143, 691-715, **Journal of Statistical Planning and Inference**.

28. "Valid Tests When Instrumental Variables Do Not Perfectly Satisfy the Exclusion Restriction" (with J.A. Riquelme, D. Berkowitz), (2013), **Stata Journal**.

29. "Adaptive Elastic Net GMM Estimator with Diverging Number of Parameters", Joint With Helen Zhang, Department of Statistics.NCSU. (2014) 32, 30-47, **Journal of Business and Economics Statistics**

30. "Selecting the Correct Number of Factors in Approximate Factor Models: The Large Panel Case with Group Bridge Estimator" (2014), **Journal of Business and Economics Statistics**. (with Xu Han, City University of Hong Kong), vol 32, issue 3, p.359-374.

31. "Near Exogeneity and Weak Identification in Generalized Empirical Likelihood Estimators: Many Moment Asymptotics". **Journal of Econometrics**, vol 182 issue 2, p.247-268.

32. "Comparison of several moment selection methods: A simulation study" with Essie Maasoumi, J.A. Riquelme. **Econometric Reviews, Forthcoming.**

33. "Hybrid GEL Estimators: Instrument Selection with Adaptive Lasso" with Michael Fan, Xiamen University, WISE, *Journal of Econometrics*. July 2015, 187, 256-274.

34. "Oracle Inequalities in Convex Models" with A. Bredahl Kock. Forthcoming in **Econometric Reviews.**

35. "Sharp Threshold Detection Based on Sup-norm Error Rates in High Dimensional Models" with L. Callot, (Free Univ. Amsterdam), A.B. Kock (Arhus Uni), and J.A. Riquelme, Forthcoming *J. of Business and Economics Statistics*.

SUBMITTED PAPERS (UNDER REVIEW)

1. "Oracle Inequalities in Convex Models" with A. Bredahl Kock. Submitted to **Econometric Reviews.**

2. "Uniform Confidence Intervals for High Dimensional Parameter Case" with A. B. Kock, Submitted to **Journal of The American Statistical Association**

3. "Adaptive Elastic Net GMM with many invalid moment conditions: Simultaneous model and moment selection" with Xu Han and Yoonseok Lee. at **Journal of Business and Economics Statistics.**

WORK IN PROGRESS

1. "Oracle Inequalities in Partially Identified Models" with F. Bugni, A.B.Kock, S. Lahiri.
2. "Tuning Parameter Choice in Nonlinear Models in High Dimensional Parameter Case," with Xu Han.
3. Large Portfolio analysis via nodewise regression with Esra Ulasan, Ozlem Onder Ege University, Turkey.
4. Forecasting exchange rates in large dimensional models. Laurent Callot, Thomas Grennes.

Discussion of Articles in Popular Press:

1. Debt and Growth: Threshold effects: September 20, 2010: **The Economist Blog:** www.economist.com/blogs/freeexchange/2010/09/debt_and_growth

2. Special Report on the World Economy: p.10.
The Economist Print Edition: October 9-16, 2010:

<http://www5.economist.com/node/17173878>

3. July 31, 2009. **Triangle Business Journal:** Discussion on Unit Roots versus Bridge Estimators.

<http://triangle.bizjournals.com/triangle/stories/2009/08/03/story11.html>

4. Newspaper Article: with Tom Grennes
 "When The Debt Piles Up", March 7, 2011. **Raleigh News and Observer.**

Consulting:

The World Bank: January-July 2009. June 2011-July 2011

Keynote Speaker:

12 International Econometric Conference, Denizli, Turkey, Key Note Speaker, May 2011.
 14 International Econometric Conference, Sarajevo, Bosnia, Key Note Speaker, May 2013.
 Big Data in Economics, PUC-RIO, Brazil, October 2015.

Invited Talks at Conferences:

Hi Dimensional Econometrics, June 2015, University of Cambridge, UK.

Macro-Econometrics Conference May 2015, Department of Economics, University of York, UK.

High Dimension Reduction, University of Montreal, May 2012.

Macroeconomic and Financial Imbalances in National Economies and the World , Bosphorus University, Istanbul Turkey, 19-20 December 2011 .

“Econometric Aspects of Transmission Analysis'. University of Goettingen, Germany August 12-14, 2010

Nonlinear Time Series Conference, Xiamen University, China, May 2008..

PRESENTATIONS AT DEPARTMENTS: (Last 5 years)

November 2015, University of Maryland, Economics Department.

December 2014, Ohio State University, Economics Department.

November 2014, Oxford University, Department of Economics.

December 2013, Massey University, New Zealand.

November 2013, UCLA.

September 2013, University of Iowa

May 2013, Bosphorus University, Istanbul, Turkey.

April 2013, Syracuse University.

October 2012, Penn State University.

October 2012, Aarhus University, Denmark, Econometrics Seminar.

September 2012: London School of Economics.

September 2012: Oxford University, Nuffield College.

September 2012, University of Alabama, Econometrics Seminar

December 2011, Ege University, Econometric Seminar, Izmir Turkey.

October 2011, Texas A&M University, Econometric Seminar

October 2011, Rice University, Econometrics Seminar

September 2011, Michigan State University, Econometric Seminar

May 2010, Ohio State University, Econometrics Seminar.

May 2010, Johns Hopkins University, Econometrics Seminar

April 2010, University Of British Columbia, Econometrics Seminar

April 2010, Simon Fraser University, Econometrics Seminar.

SEMINAR PRESENTATIONS AT CONFERENCES: (Last 5 years)

International Econometrics Conference, Bosphorus University, June 2014.

Hi Dimensional Econometrics, November 2013, UCL, London.

EEA-ESEM 2013, Goteborg, Sweden. August 2013.

19 International Panel Data Conference, London, July 2013.

Bilkent Econometrics Summer Workshop, July 2013.

18 International Panel Data Conference Paris, France, July 2012.

Econometric Society Summer Meetings, Northwestern University, June 28-30, 2012.

Society for Dynamics and Nonlinear Econometrics Conference, April 2011, Istanbul Turkey

Macro Conference , Bosphorus University, December 2011.

Triangle Econometrics Seminar, December 2011.

Information Theory-Shrinkage Estimators, Organizer, Washington DC, November 2011.

Midwest Econometrics Group, University of Chicago Booth Business School, October 2011

NBER-NSF Time Series Meetings: September 2011.

Econometric Society Meetings, Europe, Norway, August 2011

Panel Data Conference, Mc Gill University, Canada July 2011.

High Dimension Reduction, December 2010, London.

Midwest Econometrics Group, Fall 2010, Washington, University St.Louis.

TV (Interview): CNBC-E, (Turkish), June 26, 2008.

REFEREEING

National Science Foundation, Econometrica, Review of Economic Studies, Journal of Econometrics, Econometric Theory, International Economic Review , Journal of

Business and Economic Statistics, Journal of Multivariate Analysis, Econometric Reviews, Journal of Applied Econometrics, Econometrics Journal, Journal of Economic Growth, Economics Letters, Journal of Statistical Planning and Inference, Social Sciences Council (Canada), Review of Economics Statistics.

TEACHING: Econometrics Undergrad- Graduate, Statistics Graduate.

Ph. D Students Advised

1. George Levi Gayle, (Reader). Carnegie Mellon University, Tepper School of Business, Assistant Professor, 2003.
2. Wayne Gayle, (Reader). University of Virginia, Department of Economics, Assistant Professor, 2006.
3. Ying Fang, (Main Advisor). Xiamen University, China, Department of Economics, Assistant Professor, 2006.
4. Martin Burda (Main Advisor). University of Toronto, Canada, Department of Economics, Assistant Professor, 2007.
5. Gunce Eryuruk (Main Advisor), 2009, Assistant Professor, ITAM, Mexico, Department of Economics.
6. Michael Fan, (Main Advisor), 2012, Assistant Professor, Xiamen University.
7. Juan Andres Riquelme, 2015, University of Talca, Chile.

SERVICE: College level tenure committee, 2010-2011.
University scholar choice committee, 2013.
Graduate Admissions Committee, 2013.

REFERENCES:

1. Professor Xiaohong Chen
Malcolm K. Brachman Professor of Economics,
Yale University, Department of Economics
Box 208281
New Haven, CT 06520-8281, USA
Email: xiaohong.chen@yale.edu
Phone: 203-432-5852 ; Fax : 203-432-6167

2. Jianqing Fan, Princeton University, Professor of Statistics,

Frederick L. Moore '18 Professor of Finance

Chair, Department of Operations Research, Financial Engineering, 205 ORFE Building.

phone: 609-258-9863. email:jqfan@princeton.edu

3. Professor Bruce Hansen
Trygve Haavelmo Professor
Department of Economics

University of Wisconsin-Madison
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A registered office address is an official correspondence address that every limited company (and LLP) is legally required to provide during the incorporation process and maintain throughout its existence. The purpose of a registered office is to provide Companies House, HMRC, and other government bodies with an official address where statutory communications and legal notices can be securely delivered. A registered office is the official address of an incorporated company, association or any other legal entity. Generally it will form part of the public record and is required in most countries where the registered organization or legal entity is incorporated. A registered physical office address is required for incorporated organizations to receive official correspondence and formal notices from government departments, investors, banks, shareholders and the general public.

209. What is Office Address? OfficeAddress scans your incoming physical mail so you can access and manage it from your browser, tablet or smartphone. Who is OfficeAddress for and how can it help?