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CAVIT PAKEL

CONTACT

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ACADEMIC POSITIONS

University of Oxford, Visiting Assistant Professor, 2022 – present
(*affiliated with St Antony's College*)
Bilkent University, Assistant Professor of Economics, 2012 – present (on leave)
University of Oxford, Visiting Researcher, February 2022 – August 2022
Princeton University, Visiting Scholar/Visiting Assistant Professor of Economics, September 2016 – July 2017

EDUCATION

DPhil in Economics, University of Oxford, 2012
MPhil in Economics, University of Oxford, 2009 (**Doctoral Advisor**: Neil Shephard)
Visiting PhD Student, CEMFI, February to March 2011
MSc in Finance and Economics, London School of Economics, 2006
BA in Economics, Boğaziçi University, 2005

PUBLICATIONS

Pakel C., N. Shephard, K. K. Sheppard, and R. F. Engle (2021): "**Fitting Vast Dimensional Time-Varying Covariance Models**," *Journal of Business & Economic Statistics*, 39, 652-668.

Pakel C. (2019): "**Bias Reduction in Nonlinear and Dynamic Panels in the Presence of Cross-Section Dependence**," *Journal of Econometrics*, 213, 459-492.

Pakel C., N. Shephard, and K. K. Sheppard (2011): "**Nuisance Parameters, Composite Likelihoods and a Panel of GARCH Models**," *Statistica Sinica*, 21, 307-329.

WORKING PAPERS

"**Bounds on Average Effects in Discrete Choice Panel Data Models**," joint with Martin Weidner

FIELDS

Econometric theory, panel data econometrics, networks.

REFEREEING

The Review of Economics and Statistics; Journal of Econometrics; Journal of Business & Economic Statistics; Econometrics Journal; Journal of Applied Econometrics; Journal of Monetary Economics; Annals of Economics and Statistics; Econometric Reviews; Finance Research Letters; International Review of Economics and Finance; İktisat, İşletme ve Finans; Journal of Econometric Methods; Journal of Futures Markets; Journal of Multivariate Analysis; Oxford Bulletin of Economics and Statistics; Studies in Nonlinear Dynamics & Econometrics; Statistics and Probability Letters.

PRESENTATIONS

2023 North America Summer Meeting of Econometric Society 2023 (*unable to attend*), EEA-ESEM 2023 (Barcelona), International Panel Data Conference 2023 (Amsterdam)

2022 University of Oxford, KU Leuven, Panel Data Workshop (Nuffield College, Oxford), IAAE 2022 Annual Conference (King's College London), University of Essex, CFE-CMStatistics 2022

2021 Bristol Econometric Study Group

2019 TOBB University

2018 Aarhus University, Istanbul Technical University, Econometric Society European Winter Meeting 2018 (Naples)

2016 Princeton University, Lund University, UvA Econometrics Panel Data Workshop, EEA-ESEM Geneva

2015 North American Winter Meeting of Econometric Society, SNDE 23rd Symposium, 2nd Vienna Workshop on High-Dimensional Time Series in Macroeconomics and Finance, 8th Nordic Econometric Meeting, Economic and Econometric Applications of Big Data (Cambridge-INET and cemmap), 8th Annual SoFiE Conference, IAAE 2015 Annual Conference, 21st International Panel Data Conference

2014 Barcelona GSE Summer Forum (Time Series Analysis in Macro and Finance), Bogazici University International Econometrics Conference, Econometric Study Group Conference 2014 (University of Bristol), IAAE 2014 Annual Conference, Joint Statistical Meetings 2014, EC2 2014 Barcelona

2013 Atilim University, METU, 8th BMRC-QASS Conference, A Conference on Cross-Sectional Dependence in Panel Data Models (Trinity College, Cambridge), 2013 Bilkent Annual Summer Workshop in Economics, Econometric Study Group Conference 2013 (University of Bristol), Applicable Semiparametrics Conference (Humboldt-Universitaet zu Berlin), 23rd Annual Meeting of the Midwest Econometrics Group

2012 University of Leicester, RES PhD Meeting, University of Manchester, CREATES (Aarhus University), Ozyegin University, Bilkent University, Boğaziçi University, Royal Economic Society Annual Conference, Econometric Society North American Summer Meeting, 18th International Panel Data Conference, European Meeting of the Econometric Society, TOBB ETU

2011 International Conference on Computational and Financial Econometrics, Spring Meeting of Young Economists, CEMFI, Gorman Workshop (Oxford)

HONOURS, SCHOLARSHIPS & OTHER

2020 – 2022, TUBITAK (The Scientific and Technological Research Council of Turkey), 3501 Career Development Program grant ($ 28.850)

2013 – 2017, Career Integration Grant (CIG), Marie Curie Actions of the 7th Framework Program for the project "*Econometric Modelling of Short Panels with Applications in Financial Econometrics*" (€ 100.000)

2010, Teaching Excellence Award, Social Sciences Division, University of Oxford

2009 – 2012, Doctoral Studentship Bursary, Department of Economics, University of Oxford

2009 – 2012, Oxford-Man Institute Scholarship

PROFESSIONAL ACTIVITIES

2019, Scientific Committee member for the 2019 IAAE Conference (University of Cyprus)

2014 – 2016, Member of the Academic Scientific Board of *İktisat, İşletme ve Finans*

2013, Co-Organiser of the 2013 Bilkent Annual Summer Workshop in Economics

PUBLICATIONS IN TURKISH JOURNALS	Pakel C., K. Özen (2020): "**Daily Volatility Analysis of BIST 100 Constituents between 2018-2020**," *Marmara Üniversitesi İktisadi ve İdari Bilimler Dergisi*, 42, 340-360.
LANGUAGES	Turkish (*native*), English (*fluent*), German (*Abitur*)