

NEŞE YILDIZ

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Department of Economics
University of Rochester
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Employment

University of Rochester, Rochester, New York.

Associate Professor, Department of Economics, July 2014 - present.

Assistant Professor, Department of Economics, January, 2007 -July 2014 .

University of Pittsburgh, Pittsburgh, Pennsylvania.

Assistant Professor, Department of Economics, September, 2005 - December, 2006.

Education

Stanford University, Stanford, California.

Ph.D. Economics, September 2005.

Dissertation Title: *Essays on Estimation of Discrete Choice Models with Endogeneity.*

Principal advisors: Edward J. Vytlačil and Takeshi Amemiya.

Reading Committee: Aprajit Mahajan.

M.S. Mathematics, September 1998-June 1999.

M.A. Economics, January 1997.

Boğaziçi Üniversitesi, İstanbul, Turkey.

B.A. Business Administration and Economics. June, 1993.

Research

Publications and Forthcoming Papers

“Dummy Endogenous Variables in Weakly Separable Models,” with Edward J. Vytlačil, *Econometrica*, 2007, Vol. 75, No. 3:757-779.

“Identifying Misspecified Propensity Scores and Program Evaluation,” with Azeem M. Shaikh, Marianne Simonsen and Edward J. Vytlačil, *Journal of Econometrics*, 2009, Vol. 151, No. 1:33-46.

“Consistency of Plug-In Estimators of Upper Contour and Level Sets,” *Econometric Theory*, 2012, Vol. 28, No. 2:309-327.

“Jackknife CUE with Nearly-Singular Design and Many Weak Moment Asymptotics,” with Mehmet Caner, *Journal of Econometrics*, 2012, Special Issue for 30th Anniversary of GMM, Vol. 170, No. 2:422-441.

“Estimation of Binary Choice Models with Linear Index and Dummy Endogenous Variables,” *Econometric Theory*, 2013, Vol. 29, No. 2:354-392.

“Identification of Parameters in an Asymmetric Perfect Information Game,” *Economics Letters*, 2011, Vol. 112, No. 3:243-46.

“Orthogonal polynomials for Semiparametric Instrumental Variables Model,” Y. V. Kovchegov, forthcoming in *ESAIM: Probability and Statistics*.

“Identification of a Nonparametric Panel Data Model with Unobserved Heterogeneity and Lagged Dependent Variables”, *Economics Letters*, 2015, Vol. 132, 133-135.

Working Papers

“Identification of Average Treatment Effects in a Triangular System of Equations,” with S. J. Jun, J. Pinkse and H. Xu.

“A Discontinuity Test For Identification In Triangular Nonseparable Models,” with C. Caetano and C. Rothe.

“Testing Heterogeneity Of Partial Effects Using A Discontinuously Distributed Covariate,” with U. Khalil.

“Identification and Estimation of a Triangular model with Multiple Endogenous Variables,” with L. Huang and U. Khalil.

Ongoing Projects

“Testing for Moral hazard When Adverse Selection is Present”, with J. C. Escanciano and B. Salanie.

“Semiparametric Censored Regression,” with C. Caetano.

Teaching

University of Rochester, 2007-2014.

Introduction to Mathematical Statistics (Ph.D), since 2007.

Introduction to Econometrics (G), since 2007.

Econometrics Workshop (G), since 2007.

Topics in Microeconometrics (G), since 2007.

Economic Statistics (U) Spring 2009, Fall 2010, Fall 2012, Fall 2013, Spring 2015.

University of Pittsburgh, 2005-2006.

Introduction to Econometric Theory (G). Fall 2006 -07.

Advanced Econometrics II (G). Spring 2005-06 and Fall 2006-07.

Pro-seminar: Methodology of Economics, Advanced Econometrics (U).

Econometrics Workshop (G).

Stanford University, Summer 2000, 2001, and 2002.

Mathematics Preparation Course (Ph.D.).

Refereeing

Journal of Econometrics.

Journal of Business and Economic Statistics.

Econometric Theory.

Econometrica.

Economics Letters.

Journal of Applied Econometrics.

Review of Economic Studies.

Econometrics Journal.

Journal of Political Economy.

Advising

Dissertation Committee Member:

Ying Fang, Associate Professor, Department of Economics, Xiamen University, China.

Martin Burda, Associate Professor, Department of Economics, University of Toronto, Canada.

Tak-Wai Chau, Assistant Professor, School of Economics, Shanghai University of Finance and Economics.

Tae Suk Lee.

Sulagna Mookerjee, Assistant Professor, Department of Economics, School of Foreign Service in Qatar, Georgetown University.

Co-advisor:

Liquan Huang, currently on the market, Department of Economics, University of Rochester.

Invited Seminars

2005: UC Davis, University of Pittsburgh, Mannheim University, Bilkent University, Koç University, Sabanci University.

2006: University of Rochester.

2007: Cornell University, University of Virginia, North Carolina State University, University of Montreal, University of Texas at Austin.

2008: Princeton University, MIT (Econometrics lunch seminar), Queens University, Canada.

2009: Brown University, Yale University, University of Pennsylvania, Penn State University.

2010: University of Chicago, Yale University, Ohio State University.

2012: Georgetown University.

2013: Columbia University, University of Montreal, University of Toronto.

2014: University of Texas at Austin.

Conference Presentations

2006: Econometric Society North American Summer Meeting, Econometric Society European Summer Meeting.

2007: Greater New York Area Econometrics Camp.

2008: Econometric Society North American Summer Meeting., Annual Meeting of the Southern Economic Association, (invited discussant), Greater New York Area Econometrics Camp.

2009: Annual Meeting of the Southern Economic Association, Greater New York Area Econometrics Camp, Canadian Econometrics Study Group (invited discussant).

2010: Cowles Foundation Econometrics Conference (invited), Conference in Honor of Takeshi Amemiya (invited), Econometric Society World Congress, Greater New York Area Econometrics Camp.

2012: Econometric Society North American Summer Meeting.

2013: Canadian Econometrics Study Group, Greater New York Area Econometrics Camp.

2014: Econometric Society North America Winter Meetings (CSWEP). Greater New York Area Econometrics Camp.

Asia Meetings of the Econometric Society.

2015: Econometric Society North America Winter Meetings.

IAAE Conference, University of Macedonia Thessaloniki, Greece.

Professional Affiliations

Econometric Society, Western Economics Association, Economic Research Forum, Koç University, İstanbul, Turkey.

Service

Organized two econometrics sessions each for 85th and 87th Annual Meeting of the Western Economic Association.

Departmental Service

Recruitment Committee, University of Rochester, 2007-2009.
Recruitment Committee Chair, University of Rochester, 2010-2011.
Admissions Committee, University of Rochester, since 2007.
Recruitment Committee, Pittsburgh University, 2006.

Visiting Positions

Yale University, New Haven, Connecticut.
Cowles Foundation Visitor, January - June 2010.

UC Berkeley, Berkeley, California.
Visiting Scholar, June 2008 - August 15, 2008.