Assoc. Prof. DİLEM YILDIRIM KASAP

Personal Information

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International Researcher IDs

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Publons / Web Of Science ResearcherID: ABA-1256-2020
ScopusID: 55347962300
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Education Information

Doctorate, The University of Manchester, İktisadi İdari Bilimler Fakültesi/İktisat Bölümü, İktisat Bölümü, England 2005 - 2009
Postgraduate, Middle East Technical University, Faculty of Economic and Administrative Sciences, Department of Economics, Turkey 2002 - 2004
Undergraduate Minor, Middle East Technical University, Faculty of Economic and Administrative Sciences, Department of Economics, Turkey 2000 - 2002
Undergraduate, Middle East Technical University, Faculty of Arts and Sciences, Department of Statistics, Turkey 1997 - 2002

Foreign Languages

English, C1 Advanced

Dissertations

Doctorate, Modelling Nonlinear Nonstationary Time Series, The University Of Manchester, İktisadi İdari Bilimler Fakültesi/İktisat Bölümü, 2009
Postgraduate, Star models: An application to Turkish inflation and exchange rates, Middle East Technical University, Faculty of Economic and Administrative Sciences, Department of Economics, 2004

Research Areas

Social Sciences and Humanities, Econometrics, Statistics

Academic Titles / Tasks

Assistant Professor, Middle East Technical University, Faculty of Economic and Administrative Sciences, Department of Economics, 2017 - Continues

Assistant Professor, Middle East Technical University, Faculty of Economic and Administrative Sciences, Department of Economics, 2014 - 2017
Lecturer, Middle East Technical University, Faculty of Economic and Administrative Sciences, Department of Economics, 2010 - 2013
Research Assistant, Middle East Technical University, Faculty of Economic and Administrative Sciences, Department of Economics, 2002 - 2010

Academic and Administrative Experience

Deputy Head of Department, Middle East Technical University, Faculty of Economic and Administrative Sciences, Department of Economics, 2013 - 2016

Advising Theses

Yıldırım Kasap D., Advancements in Energy Economics: Historical Perspectives, Modelling Persistence, and Time-Varying Cointegration, Doctorate, S.TANRIVERDİ(Student), 2024
Yıldırım Kasap D., ESSAYS ON INFLATION DYNAMICS, Doctorate, T.YUSİFZADA(Student), 2024
Yıldırım Kasap D., Essays on model averaging and forecasting, Doctorate, H.GÜNEŞ(Student), 2024
Yıldırım Kasap D., Tunç G. İ., Efficiency analysis of metal markets, Doctorate, A.KARA(Student), 2024
YILDIRIM KASAP D., The tale of two epİsodes: estİmatİng tİme-varyİng potentİal output and naİru usİng a multİvarİate fİlter for turkey, Postgraduate, M.Gökçü(Student), 2020
YILDIRIM KASAP D., An empirical evidence for generalized shrinkage methods: application of bagging in day-ahead electricity price forecasting and factor augmentation ., Postgraduate, K.Özen(Student), 2020
YILDIRIM KASAP D., Unveiling spanish unemployment persistence by output gap: A time-varying parameter approach, Postgraduate, D.AYDIN(Student), 2018
YILDIRIM KASAP D., The determinants of food inflation in Turkey, Postgraduate, E.EROL(Student), 2017
YILDIRIM KASAP D., Investigation of smooth breaks and nonlinear mean reversion in real interest parity: Evidence from Asian countries, Postgraduate, A.GÜLCÜ(Student), 2017
YILDIRIM KASAP D., Foreceasting BIST-100 price index, Postgraduate, B.Yetginer(Student), 2017
YILDIRIM KASAP D., Forecasting BIST-100 price index, Postgraduate, B.YETGİNER(Student), 2017
YILDIRIM KASAP D., The Feldstein-Horioka puzzle in the presence of structural breaks: Evidence from China, Postgraduate, E.ERDEM(Student), 2015
YILDIRIM KASAP D., Testing for the unemployment hysteresis in Turkey, Postgraduate, S.AKÇAY(Student), 2013
YILDIRIM KASAP D., Nonlinearity in the real interest parity hypothesis, Postgraduate, Z.ŞEYMA(Student), 2013
YILDIRIM KASAP D., Predicting gold and silver spot prices in Turkey, Postgraduate, D.DEVECİ(Student), 2013
YILDIRIM KASAP D., Testing the long-run validity of purchasing power parity for Eastern and Southern Europe Countries, Postgraduate, C.Neslihan(Student), 2013
YILDIRIM KASAP D., Measuring cost efficiency of Turkish commercial banks: A stochastic frontier approach, Postgraduate, H.GÜNEŞ(Student), 2013
YILDIRIM KASAP D., Testing the long-run validity of purchasing power parity for Eastern and Southern European countries, Postgraduate, N.CAN(Student), 2013
YILDIRIM KASAP D., A Comparative study for nonlinear structure of the interest rate pass through, Postgraduate, O.Değer(Student), 2012
YILDIRIM KASAP D., A comparative study for nonlınear structure of the ınterest rate pass-through, Postgraduate, O.DEĞER(Student), 2012
YILDIRIM KASAP D., Non-linear structure of the Turkish interest rate transmission mechanism, Postgraduate, İ.BOZOK(Student), 2012
YILDIRIM KASAP D., Short term industrial production forecasting for Turkey, Postgraduate, A.DEĞERLİ(Student), 2012
YILDIRIM KASAP D., Application of nonlinear unit root tests and threshold autoregressive models, Postgraduate,

E.UYSAL(Student), 2012

Published journal articles indexed by SCI, SSCI, and AHCI

I. **Application of bagging in day-ahead electricity price forecasting and factor augmentation**
Özen K., Yıldırım Kasap D.
Energy Economics, vol.103, 2021 (SSCI)
II. **Smooth breaks and nonlinear mean reversion in real interest parity: Evidence from East Asian countries**
Gülcü A., Yildirim D.
JOURNAL OF INTERNATIONAL TRADE & ECONOMIC DEVELOPMENT, vol.28, no.6, pp.668-685, 2019 (SSCI)
III. **The Feldstein-Horioka puzzle in the presence of structural breaks: evidence from China**
Yildirim D., Orman E. E.
JOURNAL OF THE ASIA PACIFIC ECONOMY, vol.23, no.3, pp.374-392, 2018 (SSCI)
IV. **Asymmetric Interest Rate Pass-Through to Turkish Loan Rates**
Yıldırım Kasap D.
IKTISAT ISLETME VE FINANS, vol.29, no.334, pp.9-28, 2014 (SSCI)
V. **A threshold cointegration analysis of interest rate pass-through to UK mortgage rates**
Becker R., Osborn D. R., Yildirim D.
ECONOMIC MODELLING, vol.29, no.6, pp.2504-2513, 2012 (SSCI)

Articles Published in Other Journals

I. **Market efficiency in non-renewable resource markets: evidence from stationarity tests with structural changes**
Kara A., Yıldırım Kasap D., Tunc G. I.
MINERAL ECONOMICS, vol.36, no.2, pp.279-290, 2023 (ESCI)
II. **Persistence Change Analysis for Spanish Unemployment Rates by Output Gap: A Time-Varying Parameter Approach**
Aydın D., Yıldırım Kasap D.
Ekonomik Yaklaşım, vol.31, no.114, pp.1-37, 2020 (Peer-Reviewed Journal)
III. **Empirical investigation of purchasing power parity for Turkey: Evidence from recent nonlinear unit root tests**
Yıldırım D.
Central Bank Review, vol.17, pp.39-45, 2017 (Scopus)
IV. **Estimating cost efficiency of Turkish commercial banks under unobserved heterogeneity with stochastic frontier models**
Gunes H., Yıldırım D.
Central Bank Review, vol.16, pp.127-136, 2016 (Scopus)
V. **Nonlinearity and Smooth Breaks in Unit Root Testing**
Omay T., Yıldırım Kasap D.
Econometrics Letters, vol.1, no.1, pp.1-8, 2014 (Peer-Reviewed Journal)

Books & Book Chapters

I. **ONE CRISIS AFTER ANOTHER: A DYNAMIC UNEMPLOYMENT PERSISTENCE ANALYSIS FOR THE GIPS COUNTRIES**
Yıldırım Kasap D., Aydın D.

in: Research & Reviews in Social, Human and Administrative Sciences - September, 2021 (Volume 1), Ayşe Çatalcalı Ceylan, Editor, Gece Kitaplığı, Ankara, pp.123-142, 2021

II. **Puzzling out the Feldstein-Horioka Paradox for Turkey by a Time-Varying Parameter Approach**
Yıldırım Kasap D., Koska A. O.
in: The Dynamics of Growth in Emerging Economies The Case of Turkey, Wigley,Akkoyunlu Arzu,Çağatay,Selim, Editor, Routledge, London/New York , London, pp.48-71, 2019

Refereed Congress / Symposium Publications in Proceedings

I. **Modeling Persistence Characteristics of Primary Energy Consumption from Renewable and Clean Resources: Considering Asymmetries and Structural Breaks**
Tanrıverdi S., Yıldırım Kasap D.
ICE-TEA 2022, Nevşehir, Turkey, 1 - 04 September 2022, pp.87

II. **Does Total Energy Consumption and Share of Renewables in Energy Consumption Show Long Memory Under Sharp and Smooth Structural Changes?**
Tanrıverdi S., Yıldırım Kasap D.
MIC 2022 Management International Conference, Ljubljana, Slovenia, 9 - 11 June 2022, pp.149

III. **The Weak-Form Efficiency Of Metal Markets Using Stationarity Tests**
Kara A., Yıldırım Kasap D., Tunç G. İ.
ICOAEF'19, V. International Conference on Applied Economics and Finance , Girne, Cyprus (Kktc), 8 - 10 April 2019, pp.43

IV. **Unveiling Spanish unemployment persistence by output gap: a time-varying parameter approach**
Aydın D., Yıldırım Kasap D.
TURKISH ECONOMIC ASSOCIATION INTERNATIONAL CONFERENCE ON ECONOMICS ICE-TEA 2018, Antalya, Turkey, 1 - 03 November 2018, pp.2046-2089

V. **Smooth breaks and nonlinear mean reversion in real interest parity: evidence from East Asian countries**
Gülcü A., Yıldırım Kasap D.
TURKISH ECONOMIC ASSOCIATION INTERNATIONAL CONFERENCE ON ECONOMICS ICE-TEA 2018, Antalya, Turkey, 1 - 03 November 2018, pp.1418-1436

VI. **Smooth Breaks and Nonlinear Mean Reversion in Real Interest Parity: Evidence form East Asian countries**
Gülcü A., Yıldırım Kasap D.
the XIX Conference on International Economics and VII Meeting on International Economics, Castello, Spain, 26 - 28 June 2018

VII. **Interest Rate Pass-Through to Turkish Lending Rates: A Threshold Cointegration Analysis**
Yıldırım Kasap D.
XIV Conference on International Economics, Palma, Spain, 27 - 28 June 2013, pp.13

VIII. **A Comparative Study for the Nonlinear Structure of the Interest Rate Pass-Through**
Değer O., Yıldırım Kasap D.
9th EBES Conference, Rome, Italy, 11 - 13 January 2013, pp.92-93

IX. **Interest Rate Pass-Through to Turkish Lending Rates: A Threshold Cointegration Analysis**
Yıldırım Kasap D.
9th EBES Conference, Rome, Italy, 11 - 13 January 2013, pp.93

X. **Bootstrap Unit Root Tests for Nonlinear Threshold Models**
Yıldırım Kasap D., Becker R., Osborn D. R.
Royal Economic Society 2010 Conference, London, England, 29 - 31 March 2010, pp.1

XI. **Bootstrap Unit Root Tests for Nonlinear Threshold Models**
Becker R., Osborn D. R., Yıldırım Kasap D.
63rd European Meeting of the Econometric Society, Milan, Italy, 27 - 31 August 2008, pp.1

Supported Projects

YILDIRIM KASAP D., Project Supported by Higher Education Institutions, Ekonomik Aktivite Analizi için Öncü Göstergelerin İncelenmesi ve Ekonomik Aktivite Tahmini: Türkiye Örneği, 2013 - 2022
YILDIRIM KASAP D., Project Supported by Higher Education Institutions, Para Politikası Faiz Kararlarının Kredi Faizleri Üzerindeki Etkilerinin Eşik Hata Düzeltme Modelleri İle İncelenmesi: Türkiye Örneği, 2011 - 2011

Activities in Scientific Journals

Panoeconomicus, Committee Member, 2017 - Continues

Scientific Refereeing

ENERGY ECONOMICS, Journal Indexed in SSCI, February 2023
Mineral Economics, Journal Indexed in ESCI, July 2022
JAPANESE ECONOMIC REVIEW, Journal Indexed in SSCI, April 2022
CENTRAL BANK REVİEW, National Scientific Refreed Journal, May 2020
STUDIES IN NONLINEAR DYNAMICS AND ECONOMETRICS, Journal Indexed in SSCI, August 2019
CENTRAL BANK REVIEW, Journal Indexed in ESCI, July 2019
Central Bank Review, National Scientific Refreed Journal, October 2015
Ekonomik Yaklaşım, National Scientific Refreed Journal, January 2014
Ekonomik Yaklaşım, National Scientific Refreed Journal, February 2012

Metrics

Publication: 23
Citation (WoS): 86
Citation (Scopus): 95
H-Index (WoS): 5
H-Index (Scopus): 5