Asst. Prof. DİLEM YILDIRIM KASAP

Personal Information

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Education Information

Doctorate, The University Of Manchester, İktisadi İdari Bilimler Fakültesi/İktisat Bölümü, United Kingdom 2005 - 2009
Post Graduate, 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
Under Graduate, 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
Post Graduate, 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, 2013 - 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

Advising Theses

YILDIRIM KASAP D., Unveiling spanish unemployment persistence by output gap: A time-varying parameter approach, Post Graduate, D.AYDIN(Student), 2018
YILDIRIM KASAP D., Investigation of smooth breaks and nonlinear mean reversion in real interest parity: Evidence from Asian countries, Post Graduate, A.GÜLCÜ(Student), 2017
YILDIRIM KASAP D., Forecasting BIST-100 price index, Post Graduate, B.YETGİNER(Student), 2017
YILDIRIM KASAP D., The determinants of food inflation in Turkey, Post Graduate, E.EROL(Student), 2017
YILDIRIM KASAP D., The Feldstein-Horioka puzzle in the presence of structural breaks: Evidence from China, Post Graduate, E.ERDEM(Student), 2015
YILDIRIM KASAP D., Nonlinearity in the real interest parity hypothesis, Post Graduate, Z.ŞEYMA(Student), 2013
YILDIRIM KASAP D., Testing for the unemployment hysteresis in Turkey, Post Graduate, S.AKÇAY(Student), 2013
YILDIRIM KASAP D., Predicting gold and silver spot prices in Turkey, Post Graduate, D.DEVECİ(Student), 2013
YILDIRIM KASAP D., Testing the long-run validity of purchasing power parity for Eastern and Southern European countries, Post Graduate, N.CAN(Student), 2013
YILDIRIM KASAP D., Measuring cost efficiency of Turkish commercial banks: A stochastic frontier approach, Post Graduate, H.GÜNEŞ(Student), 2013
YILDIRIM KASAP D., A comparative study for nonlınear structure of the ınterest rate pass-through, Post Graduate, O.DEĞER(Student), 2012
YILDIRIM KASAP D., Application of nonlinear unit root tests and threshold autoregressive models, Post Graduate, E.UYSAL(Student), 2012
YILDIRIM KASAP D., Non-linear structure of the Turkish interest rate transmission mechanism, Post Graduate, İ.BOZOK(Student), 2012
YILDIRIM KASAP D., Short-term industrial production forecasting for Turkey, Post Graduate, A.DEĞERLİ(Student), 2012

Articles Published in Journals That Entered SCI, SSCI and AHCI Indexes

- **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, pp.668-685, 2019 (Journal Indexed in SSCI)
- **Puzzling out the Feldstein-Horioka paradox for Turkey by a time-varying parameter approach**
  YILDIRIM KASAP D., Koska O. A.
  DYNAMICS OF GROWTH IN EMERGING ECONOMIES: THE CASE OF TURKEY, vol.183, pp.48-71, 2019 (Journal Indexed in SSCI)
- **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, pp.374-392, 2018 (Journal Indexed in SSCI)
- **Asymmetric Interest Rate Pass-Through to Turkish Loan Rates**
  YILDIRIM KASAP D.
  IKTISAT ISLETME VE FINANS, vol.29, pp.9-28, 2014 (Journal Indexed in SSCI)
- **A threshold cointegration analysis of interest rate pass-through to UK mortgage rates**
  Becker R., Osborn D. R. , Yildirim D.
  ECONOMIC MODELLING, vol.29, pp.2504-2513, 2012 (Journal Indexed in SSCI)

Articles Published in Other Journals

- **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 (Other Refereed National Journals)
- **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 (Other Refereed National Journals)

Books & Book Chapters

- **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

- **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
- **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
- **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
- **Smooth Breaks and Nonlinear Mean Reversion in Real Interest Parity: Evidence form East Asian Countries**
  GÜLCÜ A., YILDIRIM KASAP D.
  turkish economic association international conference on economics ice-tea 2018, Antalya, Turkey, 1 - 03 November 2018
- **Smooth Breaks and Nonlinear Mean Reversion in Real Interest Parity: Evidence form East Asian countries**
  GÜLCÜ A., YILDIRIM KASAP D.
  the XIX Conference on International Economics and VII Meeting on International Economics, Vila-Real (Castellon), Spain, 26 - 28 June 2018

Supported Projects

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

STUDIES IN NONLINEAR DYNAMICS AND ECONOMETRICS, Journal Indexed in SSCI, August 2019
CENTRAL BANK REVIEW, Journal Indexed in ESCI, July 2019

Citations

Total Citations (WOS):28
h-index (WOS):2