Murat Lerby Ergun

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PERSONAL INFORMATION

Gender: Male
Citizenship: Dutch

CONTACT INFORMATION

Bank of Canada
Financial Markets Departments
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K1A 0G9, Ottawa, Ontario, Canada

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POSITIONS

Senior Economist, Bank Of Canada, 2017 -
Research associate, Systemic Risk Centre, LSE 2017 -

RESEARCH INTERESTS

Empirical Asset Pricing, Derivatives Pricing, Over-The-Counter Markets, Market Liquidity, Extreme Value Theory

EDUCATION

PhD in Finance, University of Rotterdam (Tinbergen Institute), December 2015

MPhil in Finance, Tinbergen Institute, May 2011

MSc in Finance (cum laude), VU University Amsterdam, January 2008

MSc in Economics, VU University Amsterdam, August 2009

FELLOWSHIPS & AWARDS

ESEM Award 2017 at the 70th European Meeting of the Econometric Society. *Information Aggregation in OTC Derivatives Markets: Evidence from Consensus Prices*

Thesis Award by the Dutch Ministry of Finance.

Mozaiek Ph.D. Grant by the Netherlands organization for scientific research

PUBLICATIONS

Rethinking Valuation and Pricing models: Lessons Learned from the Crisis and Future Challenges. Chapter 31 - Tail Risk Reduction strategies. Elsevier publication 2012 (with P. Stork). Editors: Carsten Wehn, Christian Hoppe and Greg Gregoriou.

WORKING PAPERS

Extreme Downside Risk in Asset Returns *(Boc wps)*

Tail Index Estimation: Quantile Driven Threshold Selection (with J. Danielsson, L. de Haan and C. G. de Vries)*(Boc wps)*

Worst-case analysis (with J. Danielsson and C. G. de Vries) *(Boc wps)*

Information Aggregation in OTC Derivatives Markets: Evidence from Consensus Prices (with A. Uthemann) Covariates hiding in the tails

Covariates hiding in the tails (with M. Bachem and C. G. de Vries)

Risk-Adjusted Returns and Loss Avoidance in Technical Trading Rules (with P. Stork and A. Molchanov)*(Boc wps)*

The calming of short-term market fears and its long-term consequences: The Federal Reserve's reaction to Covid-19 (with M. Bevilacqua, L. Brandl-Cheng, J. Danielsson, A. Uthemann and J.P Zigrand)

ACADAMIC POSITIONS

Visiting Scholar, NYU Stern, 2012
Visiting Scholar, LSE Systemic Risk Centre, 2013
Research Officer, Systemic Risk Centre, LSE, 2014 - 2017

TEACHING EXPERIENCE

Lecturer, Quantitative Methods in Finance (Two week pre-Master course), Duisenberg School of Finance
Teaching Assistant, Derivatives (LSE Summer school), Advanced Econometrics (M. Sc. - LSE), Economics of Risk (M. Sc. - DSF), Macroeconomics (B.Sc. - EUR), Quantitative Macro Economics (B.Sc. - EUR), Business Research Methods (B.Sc. - VU)

PROFESSIONAL SERVICES

referee - Journal of Empirical Finance, Journal of Banking and Finance, Journal of Statistical Theory and Practice.
Conference organization - Systemic Risk in Over-The-Counter Markets, LSE, November 2015, Session organizer - Canadian Economic Association, The financial markets' response to Covid-19 policy interventions, LSE, November 2020
discussant - Bank of Canada - Capital flows, Paris finance winter meeting 2018, 26th Finance Forum - AEFIN.

LANGUAGES

Dutch (Native), Aramaic (Native), English (Fluent), German (Advanced), French (Beginner)