

IBRAHIM ERGEN
Financial Economist
Supervision, Regulation and Credit/Risk and Policy
Federal Reserve Bank of Richmond/Baltimore Branch
E-mail: Ibrahim.Ergen@rich.frb.org

EDUCATION

- Rice University, Ph.D. in Economics, Houston, TX, December 2009
Thesis: “Essays in Financial Risk Management”
- Rice University, MA in Economics, Houston, TX, January 2008
- Marmara University, B.S. in Industrial Engineering, Istanbul, Turkey, June 2004

RESEARCH FIELDS

- Financial econometrics, systemic risk in financial markets and banking sector, international financial contagion, credit risk management and applications of extreme value theory in financial econometrics.

EXPERIENCE

- Federal Reserve Bank of Richmond, Baltimore Branch, Economist, Baltimore, MD, May 2011-Now
- Fannie Mae, Economist, Credit Portfolio Risk Analysis, Washington D.C. June 2009-May 2011
- BP Energy, Quantitative Research Analyst Intern, Houston, TX May 2008-August 2008
- Baker Institute for Public Policy, Research Assistant, Houston, TX May 2007-August 2007
- Rice University, Microeconomics Instructor, Houston, TX, Fall 2007
- Rice University, Financial Engineering Teaching Assistant, Houston, TX, Spring 2007 & 2008

SKILLS

- Software: R, Matlab, SAS, S-Plus
- Language: English(Fluent), Turkish (Native)

WORKING PAPERS

- Ibrahim Ergen (2008). “Extreme Value Theory and VaR Prediction for Emerging Stock Markets”

WORK IN PROGRESS

- “Hidden Extremal Dependence and Implications for Portfolio Risk”
- “Systemic Risk and its drivers in the U.S. Banking Sector” with Eliana Balla and Marco Migueis
- “Fundamentals and Natural Gas Volatility Dynamics: Testing the Predictive Power of Augmented GARCH Models”

CONFERENCE SEMINAR PRESENTATIONS

- Federal Reserve Bank of Richmond, Applied Research Seminars, July 2011, Richmond, VA
- East Carolina University, Economics Seminars, February 2009, Greenville, NC
- Central Bank of Turkey, Research Department Seminars, January 2009, Turkey
- Rice University Econometrics Workshop, October 2008, Houston, TX