SERMIN GUNGOR

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FIELDS OF INTEREST

Financial Econometrics, Empirical Asset Pricing, Financial Markets

PROFESSIONAL EXPERIENCE

2017 – present	*Visiting Associate Professor,* Department of Economics University of Western Ontario
2016 – present	*Principal Researcher,* Financial Markets Department, Bank of Canada, Canada
2014 – 2016	*Principal Researcher,* Funds Management and Banking Department, Bank of Canada, Canada
2010 – 2014	*Senior Analyst* Financial Markets Department, Bank of Canada, Canada
2004 – 2010	*Research/Teaching Assistant* Economics Department Emory University, U.S.
2001 – 2004	*Instructor* Economics Department Istanbul Commerce University, Turkey

EDUCATION

2004 – 2010	Ph.D. in Economics Emory University, Atlanta
2000 – 2001	M.Sc. in Financial Economics and Econometrics University of Essex, U.K.
1996 – 2000	B.A. in Economics Marmara University, Turkey

PUBLICATIONS

Gungor, S. and J. Yang, (2017). "Has Liquidity in Canadian Government Bond Markets Deteriorated?", *Bank of Canada Staff Analytical Note*, 2017-10.

Bulusu, N. and S. Gungor, (2017). "The Life Cycle of Government of Canada Bonds in Core Funding Markets", *Bank of Canada Review*, Spring 2017, 31-41.

Gungor, S. and R. Luger, (2017). "Small-Sample Tests for Stock Return Predictability with Possibly Non-Stationary Regressors and GARCH-Type Effects", *Bank of Canada Staff Working Paper*, 2017-10.

Gungor, S. and R. Luger, (2016). "Multivariate Tests of Mean-Variance Efficiency and Spanning with Large Number of Assets and Time-Varying Covariances", *Journal of Business & Economic Statistics* 34:2, 161-175.

Fontaine, J-S., R. Garcia and S. Gungor, (2015). "Funding Liquidity, Market Liquidity and the Cross-Section of Stock Returns", *Bank of Canada Staff Working Paper*, 2015-12.

Gungor, S. and R. Luger, (2015). "Bootstrap Tests of Mean-Variance Efficiency with Multiple Portfolio Groupings", *L'Actualité économique* 91, 35-65.

Gungor, S. and J. Sierra, (2014). "Search-for-Yield in Canadian Fixed-Income Mutual Funds and Monetary Policy", *Bank of Canada Staff Working Paper*, 2014-3.

Gungor, S. and R. Luger, (2013). "Testing Linear Factor Pricing Models With Large Cross Sections: A Distribution-Free Approach", *Journal of Business & Economic Statistics* 31:1, 66-77.

Gungor, S. and R. Luger, (2009). "Exact Distribution-Free Tests of Mean-Variance Efficiency", *Journal of Empirical Finance* 16, 816-829.

TEACHING

- *University of Western Ontario (2017 – 2018):* International Finance (MFE), Financial Economics (MFE), Financial Economics (BA).
- *Emory University (2007 – 2009):* Principles of Macroeconomics, Principles of Microeconomics.

- *Istanbul Commerce University (2001 – 2004):* Principles of Microeconomics, Principles of Macroeconomics, Intermediate Macroeconomics.

SELECTED CONFERENCE AND SEMINAR PRESENTATIONS

Gungor, S. and R. Luger, (2017). "Small-Sample Tests for Stock Return Predictability with Possibly Non-Stationary Regressors and GARCH-Type Effects",

- 2017, 3rd Annual Financial Econometrics, London, ON.
- 2017, Computing in Economics and Finance, New York, NY.
- 2016, Computational and Financial Econometrics, Seville, Spain.

Jean-Sébastien Fontaine, René Garcia, and Sermin Gungor (2015): "Funding Liquidity Risk and Cross-Section of Stock Returns",

- *2014 American Finance Association,* Annual Meetings, Philadelphia, PA
- *2013 Canadian Economic Association,* Annual Meetings, Montreal, QC

Gungor, Sermin and Richard Luger (2016): "Multivariate Tests of Mean-Variance Efficiency and Spanning with Large Number of Assets and Time-Varying Covariances"

- *2013 Computing in Economics and Finance,* Annual Meetings, Vancouver, BC

HONORS AND FELLOWSHIPS

- Excellence in Research Award (2009), Omicron Delta Epsilon Honor Society, Emory University
- Arts and Sciences Fellowship (2004 - 2009), Graduate School of Arts and Sciences, Emory University
- Graduate Student Fellowship (2004 - 2009), Graduate School of Arts and Sciences, Emory University

COMPUTER SKILLS

R, SAS, Fortran90, STATA