

SEYHAN ERDEN, PhD

(updated on January 26, 2022)

Address: Columbia University,
Department of Economics
420 West 118th Street
1015 IAB
New York, NY 10027
(212) 854 0663 (office)
(516) 984 4387 (cell)
Email: seyhan.erden@columbia.edu

Education:

Ph. D. in Economics, University of Wisconsin-Milwaukee, May 1993. Fields:
Econometrics and International Economics.

Dissertation: Essays in Tests for Nonnested Hypotheses.

- “Nonnested Tests for Selecting a Weighted Least Squares Estimator.”
- “Tests for Nonnested Hypotheses of Expectation Formation.”
- “A Monte Carlo Study of Tests for Nonnested Models Estimated by Generalized Method of Moments.”

M.A. in Economics, University of Wisconsin-Milwaukee, December 1988.

M.B.A. in Management Information Systems, New Hampshire College, January 1985.

B.A. in Economics, Bogazici University, Istanbul, Turkey, June 1984.

Citizenship: U.S.A and Turkey

Textbook Reviews:

Real Stats: Econometrics for Economics, Policy, Politics and Law, by Michael A. Bailey, Oxford University Press, draft in Feb 2015, Chapters 5 - 16, written review in April 2015

Real Stats: Econometrics for Economics, Policy, Politics and Law, Oxford University Press, Oct 2014 draft, Chapters 9 – 13, written review in Nov. 2014

Econometrics: A Modern Introduction, by Michael Murray, 1st edition, Chapters 9 – 14, written review in 2013

Introduction to Econometrics, by James Stock and Mark Watson, Addison Wesley, 1st edition full book review session at Eastern Econometrics Association Meetings in New York, Jan 2002

Activities: President, Turkish-American Business Forum 2009-2011 (elected twice)

Awards:

Graduate School Fellowship, University of Wisconsin-Milwaukee, 1992-1993.

Research Grant, Center for Latin America, University of Wisconsin, 1988-1990.

Discussant:

Eastern Economic Association Conference in Washington D.C., Feb. 2004

Presentations:

- “Free Shipping and its Casual Effect on Online Sales”, to be presented on Euro 2019 Conference, 30th Annual European Operational Research Societies in Dublin, Ireland June 23rd-26th, 2019
- “Nonnested Tests for Selecting a Weighted Least Squares Estimator”, Econometric Society European Meeting, Bogazici University, Istanbul, August 1998
- “Tests for Nonnested Hypotheses of Expectation Formation”, Eastern Economic Association, 22nd Annual Convention, March 1996.
- “A Regional Forecasting Model for the State of Wisconsin”, Mid-continent Regional Science Association 25th Annual Conference, Chicago, June 1994.
- “Nonnested Tests for Selecting a Weighted Least Squares Estimator”, Seminar Series, University of Wisconsin-Milwaukee, March 1994.

Publications:

- “A Monte Carlo Study of Tests for Nonnested Models Estimated by Generalized Method of Moments”, *Communications in Statistic - Simulation and Computation*, Volume 24, Issue 3, 1995.

Submitted for Publication:

- “Free Shipping and its Casual Effect on Online Sales”, *Manufacturing and Services Operations Management*, submitted on Jan 8th 2019, co-authored with Taner Bilgic.

Professional Experience:

Lecturer in Discipline, Columbia University, Department of Economics

1. Macro econometrics (Master program at SIPA, Columbia University) Spring 2020
2. Econometrics I in MA program (GR5411) Fall 2019.
3. Advanced Econometrics in MA program (GR5415), Summer 2016, Summer 2017, Fall 2018 co-taught with Joshua Angrist of MIT.
4. Advanced Econometrics (GU4412) Fall 2017, Fall 2018
5. Econometrics of Time Series and Forecasting (W4413), Spring 2014, Spring 2015, Spring 2016.
6. Seminar in Econometrics (Topics: Macro/Finance), Spring 2014, Spring 2015, Spring 2017, Spring 2018, Spring 2019, Spring 2020
7. Introductory to Econometrics (UN3412), Spring 2010, Spring 2011, Fall 2011, Spring 2012, Fall 2013, Summer and Fall 2014, Fall 2015, Spring 2016,

Fall 2016, Spring 2017, Summer 2017, Fall 2017, Spring 2018, Fall 2018, Spring 2019, Summer 2019, Fall 2019, Spring 2020

8. Intermediate Microeconomics (W3211), Fall 2011, Spring 2013, Summers 2012 and 2013

Adjunct Associate Professor, Columbia University, Department of Economics,

9. Undergraduate Econometrics, Fall 2010

Lecturer, Columbia University, Department of Economics,

10. Intermediate Microeconomics, Summer 2011

Adjunct Associate Professor, New York University, Department of Economics, Master Program

11. Mathematics for Economics (Graduate Level), Fall 2003 – Fall 2018 (every Fall semester)
12. Applied Time Series Econometrics (Graduate Level) Spring 2003 – Spring 2019 (every Spring semester)

Adjunct Professor, City University of New York, Bert W. Wasserman Department of Economics and Finance, Zicklin School of Business

13. Advanced Microeconomics, Spring 2010, Summer 2011
14. Statistical Analysis for Economics and Finance, Fall 2010, Spring 2011
15. Microeconomics for Master's degree (ECO 9730) Spring 2012
16. Macroeconomics 2012

Adjunct Associate Professor, New York University, Department of Economics

17. Undergraduate Statistics Fall 2005 - Fall 2006
18. Undergraduate Econometrics Fall 2004 - Fall 2006

Adjunct Professor, New York University, Department of Economics.

19. Introductory Econometrics, Fall 2002 and 2003
20. Graduate level Math for Economics, Fall 2002 and 2003
21. Graduate level Applied Econometrics (Time Series Analysis)
22. Statistics, Spring 2002
23. Graduate level International Economics, Fall 2001

Adjunct Professor, City University of New York, Department of Economics

24. Statistics, Fall 2004 – Fall 2009
25. Econometrics, Fall 2004 – Fall 2009

Associate Lecturer, Northeastern University, Department of Economics.

26. **Ph.D. level** Time Series Analysis, Spring 1997 (text: Hamilton Time Series Analysis and Enders, W., Applied Econometric Time Series, John Wiley & Sons, Inc.)
27. **Ph.D. level** Cross Section Analysis, Fall 1996 (text: Griffiths, W.E., Hill, R.C., Judge, G.G. Learning and Practicing Econometrics, John Wiley & Sons, Inc.)
28. Graduate level Econometrics Spring 1997, Spring 1998, Spring 2000. (text: Greene, W.H. Econometric Analysis, Macmillan Publishing Company, Prentice Hall).
29. Problems in Research Methods, Spring 2000.

30. Health and Medical Economics, Fall 1998, Spring 2000 - Spring 2001
31. Principles of Macroeconomics, Fall 1996 - Fall 2000
32. Principles of Microeconomics, Fall 1996 - Spring 2001
33. Economic Development, Spring 1996.
34. Statistics, Winter 1996.
35. International Trade, Winter 1996.

Senior Lecturer, Suffolk University, School of Management and
Economics Department.

36. Management Science, Fall 1997.
37. Graduate level Economic Integration, Spring 1996.
38. Statistics, Fall and Spring semesters 1995-96.

Associate Lecturer, University of Wisconsin-Milwaukee, Department of Economics.

39. **Ph.D. level** Econometric Methods I (text: Theil), Fall semesters 1994- 95.
40. Economic Statistics, Spring semester 1993-94 and Summer semester 1994.
41. Upper Level International Economics. Fall semester 1993-94.

Instructor, University of Wisconsin-Milwaukee, Department of Economics.

42. Introductory Statistics, Fall and Spring 1989 – 1992
43. Microeconomics, Spring 1989.
44. Macroeconomics, Fall and Spring 1988-89.

Econometric Researcher

45. Econometric research on Health Economics, writing grant proposals for government funding (Medical College of Wisconsin, Department of Community Medicine), October 1994 - July 1995.
46. Built regional forecasting model for the State of Wisconsin, (University of Wisconsin - Milwaukee, Social Sciences Research Facility) December 1993 - September 1994.

Research Assistant (University of Wisconsin-Milwaukee, Center for Latin America)
Research on Fiscal Reform, International Economics and Labor Market in Mexico, Fall and Spring 1988-90.

Micro Computer Analyst, Portas Inc., IBM representative in Istanbul, Turkey.
Consulting on software problems of IBM clients. February 1985 - June 1986.

Papers:

- “Test for Nonnested Hypotheses of Expectation Formation”, submitted to *Journal of Quantitative Economics*, asked to be revised and resubmitted,
- “Nonnested Tests for Selecting a Weighted Least Squares Estimator”, May 1996, submitted to *Communications in Statistics - Theory and Methods*. Accepted for publication.
- “Is Speculation in Foreign Exchange Market Destabilizing?” Department of Economics, Suffolk University.

“The Practice Location of Primary Care and Family Practice Physicians in Rural and Inner City Areas in Wisconsin: Are Family Practice Physicians Different?”
Department of Community Medicine, Medical College of Wisconsin.

“A Regional Forecasting Model for the State of Wisconsin”, Social Science Research Facility, University of Wisconsin-Milwaukee.

“An Empirical Study of the Purchasing Power Parity Theory Using the Cointegration Method: A Case of U.S. and Turkey”, Department of Economics, University of Wisconsin-Milwaukee.

Professional Affiliations:

American Economic Association Committee on the Status of Women in
Economic Profession (CSWEP).
Econometrics Society.
Midwest Econometrics Group.

References:

Susan Elmes,
Director of Undergraduate Studies
Economics Department
Columbia University
420 West 118th Street, 1006 IAB
New York, NY 0027
se5@columbia.edu
(212) 854 9124

Bernard Salanie
Economics Department
Columbia University
420 West 118th Street, 1014 IAB
New York, NY 0027
mhr21@columbia.edu
(212) 854 6984

David Weinstein
Economics Department
Columbia University
420 West 118th Street, 1014 IAB
New York, NY 0027
dew35@columbia.edu
(212) 854 6880