

# Islam Rizvanoglu

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## ACADEMIC EMPLOYMENT

<i>Instructional Assistant Professor of Economics</i> <b>University of Houston</b> , Houston, TX, USA	2015 -
<i>Assistant Professor of Economics</i> <b>Zirve University</b> , Gaziantep, Turkey	2012 - 2015
<i>Adjunct Instructor</i> <b>Texas Southern University</b> , Houston, TX, USA	Spring 2012
<i>Economist</i> <b>Centre for Financial and Economic Research</b> , NES, Moscow, Russia	2005 - 2006

## EDUCATION

<b>Ph.D. in Economics</b> , Rice University, Houston, TX, USA Dissertation: Oil Price Shocks and Macroeconomy Committee: Ted Temzelides (chair), Peter Hartley, Barbara Ostdiek, Borghan Narajabad, Kenneth Medlock	Aug 2012
<b>M.A. in Economics</b> , Central European University, , Hungary Thesis: International Trade, Factor Prices and Technologies: Testing HOV Hypothesis	June 2005
<b>B.A. in Political Science and International Relations</b> , Bogazici University, Turkey	June 2003

## RESEARCH INTERESTS

- Macroeconomics, Energy Economics and Financial Economics

## TEACHING EXPERIENCE

### *University of Houston*

- Intermediate Macroeconomics, Capital Market Economics (Undergrad)
- Capital Market Economics (MA)

### *Zirve University*

- Macroeconomics, Statistics, Money and Banking, Energy Economics (Undergrad)
- Corporate Finance (MBA), Financial Economics (MA)

### *Texas Southern University*

- Basics of Financial Management

## **PUBLISHED PAPERS**

- “Asymmetric Impacts of Fundamentals on the Natural Gas Futures Volatility: An Augmented GARCH Approach” (joint with I. Ergen), *Energy Economics*, 56, May 2016, pp 64-74.
- “Comment: Optimal dynamic production from a large oil field in Saudi Arabia”, *Empirical Economics*, 51(3), November 2016, pp 1281-1288.
- “Central Bank Independence and Economic Performance in Caucasus and Central Asian Countries” (joint with K. Nagac), *Bilig*, forthcoming.

## **WORKING PAPERS**

- “Oil Price Shocks and Macroeconomy: The Role for Precautionary Demand Motives”, *submitted*.
- “Oil Price Shocks and Monetary Policy: The Role for Storage”, *submitted*.
- “Banking Sector Efficiency and Market Discipline in an Oil-Exporting Country: The Case of Azerbaijan” (joint with E. Nurmammadov), *working paper*
- “Understanding the crude oil price Value at Risk: the Case of Azeri Light” (joint with H. Aghayev), *working paper*.
- “Gold and Emerging Market Stock Returns: Safe haven or not?” (joint with C. Hamilton), *working paper*

## **CONFERENCE PRESENTATIONS**

- 34th IAEE International Conference, Stockholm, June, 2011
- 30th USAEE North American Conference, Washington, DC, October, 2011
- Energy and Finance Conference, Rotterdam, October, 2011
- 18th International Conference on Computing in Economics and Finance, Prague, July, 2012
- 13th SAET Conference July, 2013
- 38th IAEE International Conference, Antalya, May, 2011

## **SKILLS**

- Statistical Packages: SPSS, STATA
- Programming: MATLAB
- Languages: English (fluent), Turkish (fluent), Russian (good), French (intermediate)

## **REFEREE WORK**

Economic Theory, Energy Policy, Energy Economics

## **AWARDS AND SCHOLARSHIPS**

Graduate Fellow, Baker Institute for Public Policy, Rice University, 2011-2012

Graduate Assistant Scholarship, Rice University, 2006-2010

Full Scholarship, Central European University, 2003-2005

Contestant at the International Mathematical Olympiad, Romania, 1999