

IBRAHIM ERGEN

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EDUCATION

- **Rice University, *PhD in Economics***, Houston, TX May 2009
Thesis: “Essays in Financial Risk Management” GPA: 3.94/4.0
 - Research Fields: Financial Econometrics, Financial Risk Management, Energy Risk Management, Quantitative and Statistical Methods.
 - Related Class Work: Econometrics I-II, Time Series Econometrics, Quantitative Risk Management, Financial Engineering, Financial Economics, Panel Data Econometrics, Non-Parametric Econometrics, Bayesian Econometrics
 - GRE Scores: Quantitative: **800/800**, Analytical Writing: **4.5/6.0**
 - Rice Graduate School Fellowship 2004-2008
- **Rice University, *MA in Economics***, Houston, TX January 2008
- **Marmara University, *B.S. in Industrial Engineering***, Istanbul, Turkey June 2004
 - GPA: **3.77/4.00**
 - Class Rank: **2nd** out of **60**
 - Turkish Graduate School Placement Examination 2004: **15th** out of **105,565**
 - Turkish University Placement Examination 1999: **2123th** out of **1,477,408**

EXPERIENCE

- **Fannie Mae, *Economist, Credit Portfolio Risk Analysis***, Washington D.C. June 2009-Now
 - Worked on mortgage credit default and loss modeling and credit pricing.
- **BP Energy, *Quantitative Research Analyst Intern***, Houston, TX Summer 2008
 - Augmented the standard GARCH models with the natural gas market fundamentals such as, storage levels, weather surprises and seasonality.
 - Devised volatility trading strategies in which positions are opened and closed daily. Backtested the trading strategies and found a 33% increase in the profits with the augmented GARCH model forecasts compared to the standard GARCH model forecasts.
- **Baker Institute, *Research Assistant***, Houston, TX Summer 2007
 - Detected strong extremal dependence between energy prices and other commodities such as precious metals and real estate prices in the gulf region.
 - Contributed to El-Gamal & Jaffe’s paper “Energy, Financial Contagion, and the Dollar” and their forthcoming book on the financial implications of petrodollars.
- **Rice University, *Microeconomics Instructor***, Houston, TX Fall 2007
 - Taught an introductory level Microeconomics course to a class of 25 students. Received a student rating of **4.1/5.0**. This was the best score among the six sections the class was taught.
- **Rice University, *Financial Engineering Teaching Assistant***, Houston, TX Spring 2007 & 2008
 - Led recitation sections, facilitating a better understanding of the Black-Scholes model, its underlying assumptions, and applications, as well as providing students with an opportunity to use R and Matlab software to solve Binomial tree and Monte-Carlo programming problems.

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”
- **Ibrahim Ergen** (2008). “Hidden Extremal Dependence and Implications for Portfolio Risk”
- **Ibrahim Ergen** (2008). “Fundamentals and Natural Gas Volatility Dynamics: Testing the Predictive Power of Augmented GARCH Models”

CONFERENCE PARTICIPATION

- East Carolina University, Economics Seminars, February 2009, Greenville, NC (presenter)
- Central Bank of Turkey, Research Department Seminars, January 2009, Turkey (presenter)
- Rice University Econometrics Workshop, October 2008, Houston, TX (presenter)
- Texas Econometrics Camp XIII, February 2008, San Antonio, TX
- Texas Econometrics Camp XII, February 2007, League City, TX

LEADERSHIP & ACTIVITIES

- Vice Chairman, Rice Turkish Student Association (2006-2007)