Mirza Trokić | Curriculum Vitae

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Research Interests

My research focuses on applied and theoretical econometric methods dealing with inference. Specifically, I focus on parameter estimation, hypothesis testing, and forecasting of nonstationary and nonlinear time series.

Research Fields: *Econometric Theory, Nonstationary Time Series, Frequency Analysis, Resampling and Bootstrap*

Teaching Fields: *Statistics, Econometrics, Time Series*

Education

Doctor of Philosophy	*Economics (Econometrics)*	McGill University, Canada	2013/05

Advisor: *Russell Davidson*

Dissertation: *Distribution theory and inference for regulated,integrated and fractionally integrated processes*

Master of Arts	*Economics (Econometrics)*	McGill University, Canada	2007/08
Bachelor of Arts	*Economics and Mathematics*	McGill University, Canada	2006/05

Appointments

Assistant Professor	*Department of Economics*	Bilkent University, Turkey	2013/09 -
Visiting Assistant Professor	*Department of Economics*	McGill University, Canada	2016/(05 - 09)

Awards and Distinctions

3501 Career Grant	TÜBİTAK	2015 – 2018
Research Stipend	McGill University	2007 – 2013
Grace Irving Scholarship	McGill University	2002

Publications

Trokić, M. (2017): Wavelet Energy Ratio Unit Root Tests, Forthcoming, *Econometric Reviews*

Trokić, M. (2013): Regulated Fractionally Integrated Processes, *Journal of Time Series Analysis* **34**(5), 591-601.

Working Papers

Trokić, M.: Functional Coefficient Models for Nearly (Possibly Weakly) $I(1)$ Processes, *Bilkent University, Department of Economics, Working Paper Series*

Trokić, M. and Eroğlu, B. A.: Regulated Fractional Variance Ratio Unit Root Tests, *Bilkent University, Department of Economics, Working Paper Series*

Trokić, M. and Davidson, R.: The Iterated Bootstrap, *McGill University, Department of Economics, Working Paper Series*

Seminar Presentations

Fractional Martingales and Time Change
Bilkent University 2015/03

Functional Coefficient Models for Nearly (Possibly Weakly) $I(1)$ Processes
University of St. Gallen 2014/11

Wavelet Energy Ratio Unit Root Tests
Sabanci University 2013/02

Bilkent University 2013/02

Aarhus University (CREATES) 2013/01

Indiana University 2012/11

McGill University 2012/09

Regulated Fractional Variance Ratio Unit Root Tests
Econometrics Society 2013/01

Canadian Mathematical Society 2012/12

Canadian Econometrics Study Group 2012/10

McGill University 2012/05

The Iterated Bootstrap
CIREQ Econometrics Seminar 2011/10

McGill Colloquium 2009/05

Professional Activities

Referee	*Central Bank of Turkey*
Referee	*Journal of Banking and Finance*
Referee	*International Statistical Review*
Referee	*Studies in Nonlinear Dynamics & Econometrics*
Referee	*Social Sciences and Humanities Research Council of Canada*

Programming Languages

R	Fluent
MATLAB	Fluent
STATA	Fluent
Python	Familiar
Linux/Bash	Fluent

Spoken Languages

English	Native
French	Working Proficiency
Bosnian,Croatian,Serbian	Native
Turkish	Studying
Arabic	Studying

References

Prof. Russell Davidson
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McGill University
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Prof. Victoria Zinde Walsh
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Prof. John Galbraith
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