

# RAHMI ERDEM AKTUG

## CONTACT INFORMATION

Address: College of Business and Economics, Lehigh University  
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## EDUCATION

**Ph.D. Candidate** in Economics, Finance Major, **Lehigh University**, 2009 (expected)

Dissertation Title: "Essays on Sovereign Risk"

Dissertation Chairs: Geraldo Vasconcellos, Nandu Nayar

**M.S.** Analytical Finance, **Lehigh University**, 2008

**B.S.** Management, **Bogazici University**, Istanbul, Turkey, 2004

## RESEARCH INTERESTS

General Finance, Financial Engineering, International Finance, Investments, Macro-Finance, Risk Management

## RESEARCH EXPERIENCE

**Working Paper**, "The Dynamics of Sovereign Bond and Credit Default Swap Markets: Empirical Evidence from the 2001-2007 Period" (*under review at the Journal of International Economics*)

- presented at the European Financial Management Association European Conference (Milan-Italy, June 2009), and at the Financial Management Association Annual Meetings (Reno-Nevada, October 2009)

**Working Paper**, "Does the Banking Sector Affect Sovereign Risk?"

- presented at Moody's KVM (San Francisco, February 2008), at Moody's Economy.com (West Chester, April 2008), at the Eastern Economic Association Annual Meetings (New York, February 2009), at the Mid-Atlantic Research Conference in Finance (Philadelphia, March 2009), and at the Eastern Finance Association Annual Meetings (Washington DC, April 2009)

## Work in Progress

- The Development of Private Pension System in Turkey (*forthcoming, Perspectives on Business and Economics*)  
- Corporate Governance: The effect of CEO Narcissism on Firm Performance  
- The Role of Foreign Investors in Emerging Stock Markets

## PROFESSIONAL EXPERIENCE

**HSBC Securities**, Macroeconomic Research, Istanbul, Turkey, July-August 2009

- worked with the chief economist and equity research group

**PPL Corporation**, Financial Engineering Research Project, Bethlehem, Pennsylvania, 2008

- provided a consulting report on how to manage interest rate risk dynamically

**Fitch Ratings**, Quantitative Financial Research Group, New York City, June-September 2006

- worked on sovereign credit ratings model and commercial mortgage backed securities model

**Deloitte & Touche**, Istanbul, Turkey, February-July 2003

- worked as a junior member of audit teams

## **TEACHING EXPERIENCE**

### **Courses taught at Lehigh University**

Statistical Methods, 2008-2009

Applied Microeconomics, 2008-2009

Principles of Economics, Online Class, Summer 2005-2009

(average evaluation score: 4.1/5.0)

### **Courses taught at Kutztown University**

Business Statistics, 2008-2009

Principles of Microeconomics, Spring 2009

Principles of Macroeconomics, Spring 2009

### **Recitations taught at Lehigh University as a teaching assistant**

International Finance by Professor Vasconcellos, Lehigh University, 2009

Money and Banking by Professor O'Brien, Lehigh University, 2008

Principles of Economics by Professor Gunter, Lehigh University, 2007

Principles of Economics by Professor Hyclak, Lehigh University, 2004-2006

## **COMPUTER SKILLS**

Auditing: Microsoft Audit System

Financial: Thomson One, Bloomberg, CRSP

Mathematical Economics and Econometrics: Maple, Minitab, SAS, STATA

Mathematical Programming and Optimization: AMPL, GAMS, Matlab

## **HONORS & LEADERSHIP**

Alex Waldenrath Faculty Advisor Award, Lehigh University, 2008-2009

Executive Board of Graduate Student Senate, Lehigh University, 2005-2007

High Honors in Athletics and Academics, Bogazici University, 2004

## **LANGUAGES**

English (Fluent), German (Intermediate), Turkish (Native)

## **REFERENCES**

Nandu Nayar

Hans Julius Bär Chair in Finance

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Geraldo Vasconcellos

Professor of Economics and Finance

College of Business and Economics

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Vladimir Dobric

Professor of Mathematics

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