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Education Information

Doctorate, Graduate School and University Center of the City University of New York, Economics, United States Of America 2008 - 2015
Postgraduate, Graduate School and University Center of the City University of New York, Economics, United States Of America 2008 - 2013
Undergraduate Double Major, Istanbul Bilgi University, Political Science, Turkey 2001 - 2004
Undergraduate, Istanbul Bilgi University, Economics, Turkey 1999 - 2004

Dissertations

Doctorate, Essays on spatial econometrics: estimation methods and applications, 2015

Research Areas

Econometrics

Published journal articles indexed by SCI, SSCI, and AHCI

I. **Estimation of Matrix Exponential Unbalanced Panel Data Models with Fixed Effects: An Application to US Outward FDI Stock**
Yang Y., Doğan O., Inar S. T.
Journal of Business and Economic Statistics, vol.42, no.2, pp.469-484, 2024 (SCI-Expanded)

II. **A new test for non-linear hypotheses under distributional and local parametric misspecification**
Bera A. K., Doğan O., Taspinar S.
STUDIES IN NONLINEAR DYNAMICS AND ECONOMETRICS, vol.27, no.5, pp.669-685, 2023 (SSCI)

III. **Information criteria for matrix exponential spatial specifications**
Doğan O., Yang Y., Taşpınar S.
Spatial Statistics, vol.57, 2023 (SCI-Expanded)

IV. **Observed-data DIC for spatial panel data models**
Dogan O., Yang Y., Taspinar S.
EMPIRICAL ECONOMICS, vol.64, no.3, pp.1281-1314, 2023 (SSCI)

V. **Modified harmonic mean method for spatial autoregressive models**

Doğan O.
Economics Letters, vol.223, 2023 (SSCI)

VI. **Bayesian inference in spatial GARCH models: an application to US house price returns**
Dogan O., Taspinar S.
SPATIAL ECONOMIC ANALYSIS, vol.18, no.3, pp.410-428, 2023 (SSCI)

VII. **Dynamic spatiotemporal ARCH models**
Otto P., Doğan O., Taşpınar S.
Spatial Economic Analysis, 2023 (SSCI)

VIII. **Distribution of test statistics under parameter uncertainty for time series data: an application to testing skewness, kurtosis and normality**
Bera A. K., Doğan O., Taşpınar S.
Hacettepe Journal of Mathematics and Statistics, vol.51, no.1, pp.253-272, 2022 (SCI-Expanded)

IX. **Model selection and model averaging for matrix exponential spatial models**
Yang Y., Doğan O., Taspinar S.
Econometric Reviews, vol.41, no.8, pp.827-858, 2022 (SCI-Expanded)

X. **Bayesian estimation of stochastic tail index from high-frequency financial data**
Doğan O., Taşpınar S., Bera A. K.
Empirical Economics, vol.61, no.5, pp.2685-2711, 2021 (SSCI)

XI. **Bayesian Inference in Spatial Stochastic Volatility Models: An Application to House Price Returns in Chicago***
Taşpınar S., Doğan O., Chae J., Bera A. K.
Oxford Bulletin of Economics and Statistics, vol.83, no.5, pp.1243-1272, 2021 (SCI-Expanded)

XII. **A Bayesian robust chi-squared test for testing simple hypotheses**
Doğan O., Taşpınar S., Bera A. K.
Journal of Econometrics, vol.222, no.2, pp.933-958, 2021 (SCI-Expanded)

XIII. **Testing Impact Measures in Spatial Autoregressive Models**
Arbia G., Bera A. K., Doğan O., Taşpınar S.
International Regional Science Review, vol.43, no.1-2, pp.40-75, 2020 (SSCI)

XIV. **Robust LM tests for spatial dynamic panel data models**
Bera A. K., Doğan O., Taşpınar S., Leiluo Y.
Regional Science and Urban Economics, vol.76, pp.47-66, 2019 (SSCI)

XV. **Heteroskedasticity-consistent covariance matrix estimators for spatial autoregressive models**
Taşpınar S., Doğan O., Bera A. K.
Spatial Economic Analysis, vol.14, no.2, pp.241-268, 2019 (SSCI)

XVI. **GMM inference in spatial autoregressive models**
Taşpınar S., Doğan O., Vijverberg W. P. M.
Econometric Reviews, vol.37, no.9, pp.931-954, 2018 (SCI-Expanded)

XVII. **Simple tests for social interaction models with network structures**
Doğan O., Taşpınar S., Bera A. K.
Spatial Economic Analysis, vol.13, no.2, pp.212-246, 2018 (SSCI)

XVIII. **Simple tests for endogeneity of spatial weights matrices**
Bera A. K., Doğan O., Taşpınar S.
Regional Science and Urban Economics, vol.69, pp.130-142, 2018 (SSCI)

XIX. **Bayesian Inference in Spatial Sample Selection Models**
Doğan O., Taşpinar S.
Oxford Bulletin of Economics and Statistics, vol.80, no.1, pp.90-121, 2018 (SCI-Expanded)

XX. **GMM gradient tests for spatial dynamic panel data models**
Taşpınar S., Doğan O., Bera A. K.
Regional Science and Urban Economics, vol.65, pp.65-88, 2017 (SSCI)

XXI. **Spatial autoregressive models with unknown heteroskedasticity: A comparison of Bayesian and robust GMM approach**

Doğan O., Taşpinar S.
Regional Science and Urban Economics, vol.45, no.1, pp.1-21, 2014 (SSCI)

XXII. **GMM estimation of spatial autoregressive models with moving average disturbances**
Doğan O., Taşpinar S.
Regional Science and Urban Economics, vol.43, no.6, pp.903-926, 2013 (SSCI)

Articles Published in Other Journals

I. **A Dynamic Spatiotemporal Stochastic Volatility Model with an Application to Environmental Risks**
Otto P., Doğan O., Taşpınar S.
Econometrics and Statistics, 2023 (ESCI)

II. **Fast estimation of matrix exponential spatial models**
Yang Y., DOĞAN O., Taşpınar S.
Springer Science and Business Media LLC, vol.2, 2021 (Peer-Reviewed Journal)

III. **Testing Homoskedasticity in Cross-sectional Spatial Autoregressive Models**
DOĞAN O., Taşpınar S.
Pamukkale Üniversitesi Sosyal Bilimler Enstitüsü Dergisi, vol.0, no.46, pp.497-512, 2021 (Peer-Reviewed Journal)

IV. **Robust outer product of gradients tests for testing spatial dependence**
DOĞAN O., Taşpınar S., GÜLOĞLU B.
İstatistik. Türk İstatistik Derneği Dergisi, vol.13, no.3, pp.120-141, 2021 (Peer-Reviewed Journal)

V. **Asymptotic Variance of Test Statistics in the ML and QML Frameworks**
Bera A. K., DOĞAN O., Taşpınar S.
JOURNAL OF STATISTICAL THEORY AND PRACTICE, vol.15, no.1, pp.26, 2020 (ESCI)

VI. **Testing Spatial Dependence in Spatial Models with Endogenous Weights Matrices**
Bera A. K., Doğan O., Taşplnar S.
Journal of Econometric Methods, vol.8, no.1, 2020 (Scopus)

VII. **Adjustments of Rao's Score Test for Distributional and Local Parametric Misspecifications**
Bera A. K., Yoon M. J., Bilias Y., Taşpınar S., DOĞAN O.
Walter de Gruyter GmbH, vol.9, no.1, pp.1-29, 2019 (Scopus)

VIII. **Teaching Size and Power Properties of Hypothesis Tests Through Simulations**
Taşplnar S., Doğan O.
Journal of Econometric Methods, vol.6, no.1, 2017 (Scopus)

IX. **Heteroskedasticity of Unknown Form in Spatial Autoregressive Models with a Moving Average Disturbance Term**
DOĞAN O.
Econometrics, vol.3, no.1, pp.0-127, 2015 (Scopus)