

ABDULLAH YALAMAN

PERSONEL DATA

Place and Date of Birth Turkey-04 January 1980
Phone +905333584695
E-mail abduallah.yalaman@gmail.com
Personal Web Page <https://iibf.ogu.edu.tr/Personel/Detay/26/prof-dr-abdullah-yalaman>

CURRENT POSITION

Professor

Eskisehir Osmangazi University
Postal: Eskisehir Osmangazi Üniversitesi
İktisadi ve İdari Bilimler Fakültesi, İşletme Bölümü
B-Blok 4. kat 26480 Meselik Kampusu
Eskisehir/Turkey
e-mail: abduallah.yalaman@gmail.com
Phone: +902222393750-1759
Fax: +902222293048

Research Associate

Center for Economics and Econometrics (CEE)
Bogazici University
Postal: Bogazici Universitesi, 34342 Bebek, Istanbul
Homepage: <http://www.cee.boun.edu.tr/>
e-mail: cee@boun.edu.tr
Phone: +902123581500
Fax: +902123581500

FIELDS OF INTEREST

High-Frequency Data Analysis
Volatility Spillover
Contagion
Financial Econometrics
International Economics and Risk Management

EDUCATION

Post Doctorate (in Finance)	UTAS, School of Economics and Finance, Australia
PhD (in Finance)	Anadolu University, Turkey
MSc (in Finance)	Anadolu University, Turkey
B.Ec (in Business Administration)	Eskisehir Osmangazi University, Turkey

EMPLOYMENT

Reserch Assistant	Eskisehir Osmangazi University, Turkey, 2003-2008
Research Associate	Eskisehir Osmangazi University, Turkey, 2008-2009
Assistant Professor	Eskisehir Osmangazi University, Turkey, 2009-2011
Visiting Researcher	University of Tasmania, Australia, 2009-2010
Visiting Research Associate	University of Cambridge, UK, 2010 July
Associate Professor	Eskisehir Osmangazi University, Turkey, 2011-2016
Professor	Eskisehir Osmangazi University, Turkey, 2016-Present

FACULTY SERVICES

Member, Ethics Committee, Eskisehir Osmangazi University, 2018-Present
Head of Deperatment, Department of Accounting and Finance, Eskisehir Osmangazi University, 2016-2017
Member, Scientific Research Funds, Eskisehir Osmangazi University, 2016-Present
Editorial Board Member, Eskişehir Osmangazi University Journal of Economics and Administrative Sciences, 2016-2017
Vice Dean, Eskişehir Osmangazi University Faculty of Economics and Administrative Sciences, 2016-2017
Deputy Director, Institute of Social Sciences, Eskisehir Osmangazi University, 2011- 2012
Assistant Editor, Journal of Social Sciences, Eskisehir Osmangazi University, 2011-2012
Managing Director, Journal of Social Sciences, Eskisehir Osmangazi University, 2011-2012
Finance Editor, Journal of Business Administration, Eskisehir Osmangazi University, 2012-Present
Erasmus Coordinator in Faculty of Business Administration, 2012-2016
Erasmus Coordinator Assistance in Social Science Institute, 2004-2005

MEMBERSHIPS

Society for Financial Econometrics (SoFiE)
Econometric Society
Turkish Economic Association

PUBLICATIONS

Working Papers

Identifying Financial Crises Using High Frequency Data (with Mardi Dungey, Jet Holloway and Wenying Yao) under review **Journal of Applied Econometrics**.

Does Realized Beta Move with Earning Announcement: Evidence from Emerging Market Economy using High Frequency Data, 2014 (with Shabir Saleem) in preparation for submission to **Journal of Empirical Finance**.

Analyzing Emerging Market Returns with High-frequency Data during Crisis and Non-crisis Periods in preparation for submission to **The Economic Record** a special issue of in honour of Mardi Dungey.

Inter-Regional Volatility Spillovers between Emerging Capital Markets: Evidence from Turkey and Brazil, Turkish Economic Association, Discussion Paper 2010/8, (with Murat Tasdemir)

Detecting Contagion with Correlation: Volatility and Timing Matter, Working Paper in University of Cambridge, No:35, May 2010 (with Mardi Dungey)

Published Papers

Volatility Spillover Effects in Inter-Regional Equity Markets: Empirical Evidence from Brazil and Turkey, **Emerging Markets Finance and Trade**, 2014, Volume 50, Issue 2, pp.190-202 (with Murat Taşdemir) [SSCI]

The Effect of Word-of-Mouth Communication on Stock Holdings and Trades: Empirical Evidence from an Emerging Market, **Journal of Behavioral Finance**, 2014, Volume 15, Issue 2, pp.89-98 (with G.Sevil and M.Argan) [SSCI]

The Cross Market Effects of Short Sale Restrictions, **North American Journal of Economics and Finance**, Volume 26, December 2013, pp. 53–71 (with M.Dungey and M. McKenzie) [SSCI]

Real or Spurious Long Memory Characteristics of Volatility: Empirical Evidence from an Emerging Market, **Economic Modelling**, 2013, Vol.30, 67-72 (with S Celik) [SSCI]

Detecting Contagion with Correlation: Volatility and Timing Matter, **International Journal of Applied Business and Economic Research** (Special Issues: Global Financial Crisis), 2012, Vol.10, No.1,pp.85-95. (with M. Dungey)

International Financial Contagion: The Role of the UK, **Bogazici Journal: Review of Social, Economic and Administrative Studies**,2012, Volume 26, Number 2 , pp.115-129

The Relationship between Intellectual Capital and Banking Performance: Evidence from Panel Data”, **International Journal of Learning and Intellectual Capital**, 2013 Vol.10, No.1, pp.71 – 87.

The Calendar Anomalies in IPO Returns: Evidence from Turkey, **Economics, Business and Finance**, Vol 25, Issue 286, 2010, pp. 89-109, (with U.Unlu) [SSCI]

Stock Market Linkages in Emerging Markets: Evidence from Turkey and Brazil, **Banks and Bank Systems**, 4 (3), 73-80, (2009)

The Dynamics of Real Wages and Productivity in Public and Private Sectors: An Empirical Investigation for 1963-2007 Period in Turkey, **Investment Management and Financial Innovations**, 2009, 6 (3), 179-185, (with M.Aslan and H.K.Aslan)

Banking Efficiency in Developing Economy: Empirical Evidence from Turkey, **Journal of Money, Investment and Banking**, (8), 49-70, (2009), (with N.Aydin and M.Sayim)

Volatility-Expected Return and Leverage Effect in World Stock Exchange Markets,**Empirical Economic Letters** , 8 (2), 197-206, (2009), (with G.Sevil)

Financial Development and Investment: Cointegration and Causality Analysis for the Case of Turkey,

International Journal of Economic Perspectives, 3 (2), 107-119, (2009), (with S.Nazlioglu and M.Aslan)

Testing Capital Structure Theory using Panel Data Regression Analysis: An Empirical Evidence from Istanbul Stock Exchange Manufacturing Firms, **Economics, Business and Finance**, 24 (278), 2009, s. 25-45, (with M.E.Yıldız and G.Sevil)

Financial Market Efficiency in Turkey: Empirical Evidence from Toda Yamamoto Causality Test, **European Journal of Economics, Finance and Administrative Sciences**, (13),87-93, (2008), (with S.Celik)

An Investigation of Factors Affecting the Profitability of Turkish Banking Sector, **Journal of Management and World Business Research**, 5 (1) pp. 1-12, (with G.Sevil)

An Empirical Comparison of Value Relevance of EVA and Traditional Performance Indicators in Istanbul Stock Exchange, **Empirical Economic Letters**, 7 (9), 959-966, (2008), (with M.Ertugrul)

Forecasting World Stock Markets Volatility, **International Research Journal of Finance and Economics**, (15), 159-174, (2008), (with G. Sevil)

Intellectual Capital Performance of Quoted Banks on The Istanbul Stock Exchange Market, **Journal of Intellectual Capital**, 8 (2), 256-271, (2007), (with M. Coskun)

Foreign Ownership and Firm Performance: Evidence from Turkey, **International Research Journal of Finance and Economics**, (11), 103-111, (2007), (with N. Aydin and M. Sayim)

Small Investor Behaviour in Istanbul Stock Exchange (ISE), **Middle Eastern Finance and Economics**, 2007, (1), 74-79, (2007), (with G. Sevil and M. Sen)

Veri Zarflama Analizi ve Kumeleme Analizi ile Turkiye Sigortacılık Sektorundeki Firmaların Performanslarının Karsılastırılması, **Iktisat İşletme ve Finans Dergisi**, 22 (261), 100-113, (2007) [in Turkish], (with N. Girginer and Z. Kaygısız)

İlk Halka Arazlarda Uzun Dönem Getiriler: Yapay Sinir Ağları ile İMKB Örneği, **Ekonometri ve İstatistik Dergisi**, Sayı 10, 29-47, (2010), (with U.Unlu and B.Yildiz) [in Turkish]

Veri Zarflama Analizi (VZA) Yöntemi ile İmalat Sektorunun Performans Değerlendirilmesi, **Dokuz Eylül Üniversitesi İİBF Dergisi**, 2008, 23 (1), 89-107, (2008), (with M.Sayim) [in Turkish]

Turkiye Acısından Optimum Vergi Oranı, Vergi Cezası ve Denetim İlişkinin Oyun Teorisi Modeli ile Belirlenmesi, **ESOGU Sosyal Bilimler Enstitüsü Dergisi**, 8 (1), 131-145, (2007), (with A.Celikkaya) [in Turkish]

Conference Presentations

A Market Microstructure Analysis of Turkish Stock Market during the Crisis Period, *22. International*

Economics Conference, 10-13 Ekim 2018, Mersin.

Analysis of Systematic Risk around Firm-specific News Using High Frequency Data, *V. Anadolu International Conference in Economics (EconAnadolu)* (with Shabir A. A. Saleem), May 11-13, 2017, Eskisehir, Turkey.

Analyzing Emerging Market Returns with High-Frequency Data during Crisis and Non-Crisis Periods, *Anadolu International Conference in Economy (EconAnadolu)*, June 10-12, 2015, Eskisehir.

Forecasting stock return volatility in emerging markets: Comparing traditional GARCH to high-frequency-based models, *International Research Meeting in Business and Management* 6th, Nice, France July 2-3, 2015.

Characterizing financial crises through the spectrum of high frequency data (with Mardi Dungey and Jet Holloway)

Econometric Society Australasian and Australian Conference of Economists Meeting, June 2014.

Annual Conference of the Center for Economics and Econometrics (CEE), Bogazici University, Macroeconomic and Financial Imbalances in National Economies and the World, 19-20 December 2011.

Forecasting Financial Volatility: A Comparison of High-Frequency-Based Volatility Models”, (with S.Celik)

International Workshop on “Market Microstructure and Nonlinear Dynamics” (MMND), June 13-14, 2013, Evry (France)

Turkish Economic Association, 3. International Conference on Economics, November 1-3, 2012

Annual Conference of the Center for Economics and Econometrics (CEE), Bogazici University, Current Account Imbalances, 17-18 December 2012

Jumps in Emerging Markets: Empirical evidence from spot and futures equity markets in Turkey”, *13th International Conference on Econometrics, Operations Research and Statistics*, Famagusta, Northern Cyprus, 24-26 May 2012, (with S.Celik and G.Sevil)

Word-of-Mouth Communication Effect in the Holdings and Trades of Stocks: Empirical Evidence from Emerging Market, *Academic and Business Research Institute Conference*, USA, 2011, (with M.Argan and G.Sevil)

Long Memory in Stock Markets: Empirical Study on Spot and Future Markets in Turkey”, *Academic and Business Research Institute Conference*, USA, 2011, (with S celik and G.Sevil)

Observing the Crisis: Characterising the Spectrum of Financial Markets with High Frequency Data, 2004-2008, (with Mardi Dungey and Jet Holloway)

The Society for Financial Econometrics, Australia, June 16-18, 2010

Turkish Economic Association, ICE, Cyprus, September 1-3, 2010

6th Cambridge-Princeton Conference, Cambridge, September 10-13, 2010

Inter-regional volatility spillovers between emerging capital markets: evidence from Turkey and Brazil, *The Econometric Society Australasian Meeting*, Australia, Conference Aced, July 7-10, 2009, (with M.

Tasdemir)

Forecasting the Istanbul Stock Exchange National 100 Index Using An Artificial Neural Network”, *World Congress On Science, Engineering and Technology* , (December 17-19, 2008), Thailand, Vol:36, 36-39, Waset,2008, (with B.Yildiz and M.Coskun)

Determinants of Turkish Banking Sector Profitability: Evidence from Panel Data, *AWBMMD*, (July 14–17, 2008), Brazil, 3 (1), 26-36, (with G.Sevil)

The Risk Structure of Sport Stocks in Istanbul Stock Exchange Market, *AWBMMD*, (July 14–17, 2008), Brazil, 3 (1), 106-115, (with T.Sevil)

Lead-Lag Relationships between Spot and Future Stock Markets in Turkey, *AWBMMD*, (July 14–17, 2008), Brazil, 3 (1), 72-77, (with G.Sevil and O.Sayilir)

Financial Time Series Forecasting: An Application on ISE-100 Index after the Financial Crises of Turkey, *International Conference on Mathematics and Statistics*, Greece, Conference Aced, 11-12 June, 2007, (with O.Sayilir)

An Empirical Comparison of Value Relevance of EVA and Traditional Performance Indicators in Istanbul Stock Exchange, *International Conference on Global Research In Business and Economics*, Bangkok, Conference Aced, December 27-29, 2007, (with M. Ertugrul)

Portfolio Allocation Using Data Envelopment Analysis (DEA): An Empirical Study on Istanbul Stock Exchange Market (ISE), *AWBMMD*, (July 9–13, 2006) France, 2 (1), 187-199, (with G. Sevil)

Kuresel Kredi Krizinin Turkiye’ye Bulasicilik Etkisi”, *13. Ulusal Finans Sempozyumu*, Afyon, 21-24 Ekim, 2009 (with S.Celik) [in Turkish]

IMKB’ nin Dunya Borsalarına Gore Volatilite Yapısı”, *11. Ulusal Finans Sempozyumu*, Zonguldak, 17-20 Ekim, 2007 (with G.Sevil) [in Turkish]

Veri Zarflama Analizi (VZA) Yontemi ile Temel Analiz: Turkiye’de IMKB’ ye Kote Imalat Sektoru Uzerine Ampirik Bir Uygulama”, *10. Ulusal Finans Sempozyumu*, Izmir, 01-04 Kasım, 2006 (with M. Sayım) [in Turkish]

Books and Book Chapters

Bitcoin Jumps and Speculations: Empirical evidence from high frequency data, *Digital Business Strategies in Blockchain Ecosystem*, **Springer International Publishing**, forthcoming

Forecasting Emerging Market Volatility in Crisis Period: Comparing Traditional GARCH with High-Frequency Based Models (with Shabir Saleem), *Global Financial Crisis and Its Ramifications on Capital Market*, **Springer International Publishing**, Ocak, 2017, ISBN: 3319470205, 9783319470207

Jumps and Earnings Announcement: Empirical Evidence from Emerging Markets Using High Frequency Data (with Shabir Saleem), Risk Management, Strategic Thinking and Leadership in the Financial Services Industry, **Springer International Publishing**, Ocak, 2017, ISBN: 3319471716, 9783319471716

Books and Book Chapters [in Turkish]

Yatırım Fonu Katılma Belgesi Yatırımları, Menkul Kıymet Yatırımları, (Ed. Fatih Temizel), Anadolu Üniversitesi Açıköğretim Yayınları, No: 3767, 2018

Sporla Finansal Yönetimin Fonksiyonları, Spor Finansmanı. (Ed. Kerem Yıldırım Şimşek), Anadolu Üniversitesi Açıköğretim Yayınları, No: 2155, 2016

Spor Örgütlerinde Sermaye Maliyeti ve Yatırım Kararları, Spor Finansmanı. (Ed. Kerem Yıldırım Şimşek), Anadolu Üniversitesi Açıköğretim Yayınları, No: 2155, 2016

Borçlanma Araçları Piyasası, Borsaların Yapısı ve İşleyişi. (Ed. Murat Ertugrul), Anadolu Üniversitesi Açıköğretim Yayınları, No: 2022, 2014

Vadeli İşlemler Piyasası ve Turev Ürünler, Turev Araçlar. (Ed. Güven Sevil), Anadolu Üniversitesi Açıköğretim Yayınları, No: 2913, 2013

Forward (Alivre) Sözleşmeler, Turev Araçlar. (Ed. Güven Sevil), Anadolu Üniversitesi Açıköğretim Yayınları, No: 2913, 2013

Futures (Gelecek) Sözleşmeler, Turev Araçlar. (Ed. Güven Sevil), Anadolu Üniversitesi Açıköğretim Yayınları, No: 2913, 2013

Opsiyon Sözleşmeleri II, Turev Araçlar. (Ed. Güven Sevil), Anadolu Üniversitesi Açıköğretim Yayınları, No: 2913, 2013

Swap Sözleşmeleri, Turev Araçlar. (Ed. Güven Sevil), Eskisehir, Anadolu Üniversitesi Açıköğretim Yayınları, No: 2913, 2013

Dayanak Varlıklar, Turev Araçlar. (Ed. Güven Sevil), Anadolu Üniversitesi Açıköğretim Yayınları, No: 2913, 2013

Vadeli İşlem ve Opsiyon Borsası, Turev Araçlar. (Ed. Güven Sevil), Anadolu Üniversitesi Açıköğretim Yayınları, No: 2913, 2013

İleri Turev Ürünler, Vadeli İşlemler Piyasası. (Ed. Güven Sevil), Anadolu Üniversitesi Açıköğretim Yayınları, No: 2714, 2012

Opsiyon Fiyatlaması ve İleri Opsiyon Stratejileri, Vadeli İşlemler Piyasası. (Ed. Güven Sevil), Anadolu Üniversitesi Açıköğretim Yayınları, No: 2714, 2012

Dayanak Varlıklar, Vadeli İşlemler Piyasası. (Ed. Güven Sevil), Eskişehir, Anadolu Üniversitesi Açıköğretim Yayınları, No: 2714, 2012

Risk ve Risk Yönetimi, Vadeli İşlemler Piyasası. (Ed. Güven Sevil), Anadolu Üniversitesi Açıköğretim Yayınları, No: 2714, 2012

Temel Finansal Kavramlar, Girişim Finansmanı. (Ed. Hasan Bakır), Anadolu Üniversitesi Açıköğretim Yayınları, No: 2496, 2012

Girişimcilikte Finansal Destekler, Girişim Finansmanı. (Ed. Hasan Bakır), Anadolu Üniversitesi Açıköğretim Yayınları, No: 2496, 2012

Bankalarla İlişkiler, Belge Yönetimi ve Ofis Uygulamaları. (Ed. Hüseyin Polat), Anadolu Üniversitesi Açıköğretim Yayınları, No: 1495, 2012

Ticaret ve Sanayi Odaları ile Belediyelerle İlişkiler, Belge Yönetimi ve Ofis Uygulamaları. (Ed. Hüseyin Polat), Anadolu Üniversitesi Açıköğretim Yayınları, No: 1495, 2012

Entelektüel Sermayenin Entelektüel Katma Değer Katsayısı (VAIC) ile Ölçülmesi ve Veri Zarflama Analizi (DEA) Yöntemi Kullanılarak Karlılığa Etkisinin Sınanması: IMKB' ye Kote Bankalarda Uygulanması, Unal Aysal Tez Değerlendirme Yarışma Dizisi, İktisadi Araştırmalar Vakfı, İstanbul

Projects

Contagion in European Markets during the Credit Crunch (with Mardi Dungey), Eskişehir Osmangazi University Scientific Research Grant, 2009, No:200817046

The Impact of Firm-Specific News on Systematic Risk: Evidence from Emerging Market Economy using High Frequency Data with Shabir A. A. Saleem, Eskişehir Osmangazi University Scientific Research Grant, 2017, No: 201717A234

Relationships among Stock Investing Involvement, Stock market attachment, Trust, Satisfaction and Loyalty: An Exploratory Study with G.Sevil and M.argan, Eskişehir Osmangazi University Scientific Research Grant, 2017, No: 2018-2096

Workshops

Testing for Correlation Break”, School of Economics and Finance, UTAS, Australia, 16 October 2009

Observing the Crisis: Characterising the Spectrum of US Treasury Markets with High Frequency Data, 2004-2008, UTAS Financial Econometric Seminar, Australia, December 2009

REFeree SERVICES

Economic System, Resources Policy, Borsa İstanbul Review, Emerging Markets Finance and Trade, Journal of Asian Economics, Economic Modelling, Review of Middle East Economics and Finance, Journal of Stock and Forex Trading, 12th International Symposium on Econometrics Operations Research and Statistics, Akdeniz Üniversitesi İİBF Dergisi, Anadolu Üniversitesi Sosyal Bilimler Dergisi,

Hitit Üniversitesi SBE Dergisi, ESOĞU İİBF Dergisi, Uludağ Üniversitesi İİBF Dergisi, Finans Politik ve Ekonomik Yorumlar Dergisi, İşletme ve Ekonomi Araştırmaları Dergisi, Zonguldak Karaelmas Üniversitesi Sosyal Bilimler Dergisi

AWARDS AND HONORS

International Publication Award for the Social Sciences Category, Eskisehir Osmangazi University, 2015
Top-cited Paper Award for the Social Sciences Category, Eskisehir Osmangazi University, 2014
The Most Downloaded Articles Published in Routledge Behavioral Sciences Journals, 2014
Tubitak-Ulakbim International Scientific Publications Support, 2013
International Publication Award for the Social Sciences Category, Eskisehir Osmangazi University, 2013
Top-cited Paper Award for the Social Sciences Category, Eskisehir Osmangazi University, 2012
Visiting Research Associate, CFAP, University of Cambridge, UK, 2010 July
Visiting Scholar, School of Economics and Finance, UTAS, Australia, 2009-2010
Eskisehir Osmangazi University Scientific Research Project Fund, 2009 (13,000 Euro)
Tubitak-Ulakbim International Scientific Publications Support, 2010
Tubitak-Ulakbim International Scientific Publications Support, 2009
Unal AYSAL Reward by the Economic Researches Foundation in 2006 (Selected the best thesis of Business Administration in Unal Aysal Thesis Competition in Turkey by The Economic Researches Foundation, 2006)
Ranked 1st among the students graduated from Department of Business Administration in Eskisehir Osmangazi University (2002-2003)
High Honor Degrees at Eskisehir Osmangazi University (1999–2003)

TEACHING EXPERIENCE

2018-2019 Spring

Financial Statement Analysis (*Weekly Hours:3; Number of Students: 171*)
Financial Management (*Weekly Hours:3; Number of Students: 236*)
Advanced Econometrics II [PhD] (*Weekly Hours:3; Number of Students: 2*)
Investment [MSc] (*Weekly Hours:3; Number of Students: 24*)

2018-2019 Fall

Business Finance (*Weekly Hours:3; Number of Students: 269*)
Financial Modelling with Excel (*Weekly Hours:2; Number of Students: 27*)
Advanced Econometrics I [PhD] (*Weekly Hours:3; Number of Students: 2*)
International Economics [MSc] (*Weekly Hours:3; Number of Students: 5*)

2017-2018 Spring

Financial Statement Analysis (*Weekly Hours:3; Number of Students: 172*)
Financial Management (*Weekly Hours:3; Number of Students: 104*)
Risk Management [PhD] (*Weekly Hours:3; Number of Students: 2*)
Investment [MSc] (*Weekly Hours:3; Number of Students: 18*)

2017-2018 Fall

Business Finance (*Weekly Hours:3; Number of Students: 156*)
Financial Modelling with Excel (*Weekly Hours:2; Number of Students: 32*)
International Economics [MSc] (*Weekly Hours:3; Number of Students: 5*)

2016-2017 Spring

Financial Statement Analysis (*Weekly Hours:3; Number of Students: 176*)

Financial Management (*Weekly Hours:3; Number of Students: 222*)

Risk Management [PhD] (*Weekly Hours:3; Number of Students: 5*)

Financial Econometrics [MSc] (*Weekly Hours:3; Number of Students: 4*)

2016-2017 Fall

Business Finance (*Weekly Hours:3; Number of Students: 282*)

Financial Modelling with Excel (*Weekly Hours:2; Number of Students: 24*)

Investment and Portfolio Management [PhD] (*Weekly Hours:3; Number of Students: 2*)

International Economics [MSc] (*Weekly Hours:3; Number of Students: 10*)

2015-2016 Spring

Financial Economics (*Weekly Hours:2; Number of Students: 80*)

Financial Management (*Weekly Hours:3; Number of Students: 223*)

Risk Management [PhD] (*Weekly Hours:3; Number of Students: 2*)

International Economics (*Weekly Hours:2; Number of Students: 50*)

2015-2016 Fall

Business Finance (*Weekly Hours:3; Number of Students: 235*)

Financial Management (*Weekly Hours:2; Number of Students: 44*)

Advanced Econometrics I [PhD] (*Weekly Hours:3; Number of Students: 2*)

International Economics [MSc] (*Weekly Hours:3; Number of Students: 17*)

2014-2015 Spring

Financial Economics (*Weekly Hours:2; Number of Students: 89*)

Financial Management (*Weekly Hours:3; Number of Students: 223*)

Risk Management [PhD] (*Weekly Hours:3; Number of Students: 2*)

International Economics (*Weekly Hours:2; Number of Students: 50*)

2014-2015 Fall

Business Finance (*Weekly Hours:3; Number of Students: 234*)

Financial Management (*Weekly Hours:3; Number of Students: 43*)

Investment and Portfolio Management [PhD] (*Weekly Hours:3; Number of Students: 2*)

International Economics [MSc] (*Weekly Hours:3; Number of Students: 17*)

2013-2014 Spring

Financial Economics (*Weekly Hours:2; Number of Students: 104*)

Financial Management (*Weekly Hours:3; Number of Students: 265*)

Risk Management [PhD] (*Weekly Hours:3; Number of Students: 3*)

Financial Econometrics [MSc] (*Weekly Hours:2; Number of Students: 3*)

2013-2014 Fall

Business Finance (*Weekly Hours:3; Number of Students: 262*)

Financial Management (*Weekly Hours:3; Number of Students: 88*)

Investment and Portfolio Management [PhD] (*Weekly Hours:3; Number of Students: 2*)

International Economics [MSc] (*Weekly Hours:3; Number of Students: 7*)

2012-2013 Spring

Financial Economics (*Weekly Hours:2; Number of Students: 131*)

Financial Management (*Weekly Hours:3; Number of Students: 189*)

Risk Management [PhD] (*Weekly Hours:3; Number of Students: 2*)

Quantitative Methods for Economics and Finance [MSc] (*Weekly Hours:2; Number of Students: 2*)

2012-2013 Fall

Business Finance (*Weekly Hours:3; Number of Students: 95*)

Financial Management (*Weekly Hours:3; Number of Students:33*)

Case Studies in Economics and Finance [MSc] (*Weekly Hours:3; Number of Students: 2*)

Investment and Portfolio Management [PhD] (*Weekly Hours:3; Number of Students: 2*)

2011-2012 Spring

Financial Economics (*Weekly Hours:2; Number of Students: 97*)

Financial Management (*Weekly Hours:3; Number of Students: 84*)

International Economics (*Weekly Hours:3; Number of Students: 22*)

Financial Econometrics [MSc] (*Weekly Hours:3; Number of Students: 3*)

2011-2012 Fall

Business Finance (*Weekly Hours:3; Number of Students:102*)

Financial Modelling with Excel (*Weekly Hours:2; Number of Students: 33*)

Investment and Portfolio Management [PhD] (*Weekly Hours:3; Number of Students: 3*)

2009-2010 University of Tasmania

Throughout my Post-Doctorate, I have acted as tutor in subjects *Macroeconomic Theory and Policy* and *International Economics* at University of Tasmania

TECHNICAL STRENGTHS

Computer Skills Languages

Gauss, MATLAB, R, STATA, RATS, Scientific WorkPlace, LaTeX, EViews
Turkish (native), English (fluent)