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Research Interests

Financial Economics, Asset Pricing, Financial Intermediation.

Current Appointment

Assistant Professor of Financial Economics, Ozyegin University, Faculty of Business, 2013 – current.

Visiting Scholar, University of Michigan, Ross School of Business, Sept. 2018 – Sept. 2019.

Education

Ph.D. in Economics, Duke University 2013.

M.A. in Economics, Koc University, Istanbul, 2008.

B.A. in Economics, Bogazici University, Istanbul, 2006.

Research

Working Papers

Ambiguity, News and Asymmetric Correlations.

Recipient of Best Paper Award, FMA European Conference, Maastricht 2014.

Bank Regulation under Fire Sale Externalities (joint with Gazi Kara).

Revise and Resubmit at the Review of Financial Studies.

Correlation asymmetry: The role of volatility (joint with Senad Lekpek).

Correlation and Diversification Benefits.

Firm Boundaries, Incentives and Fund Performance: Evidence from a Private Pension Fund System (joint with Umut Gökçen, Atakan Yalçın).

International Diversification Benefits: A Parsimonious Country-Selection Approach (joint with Biliana Guner).

Long-Term Spillover Effects of Climatological Disasters: Evidence from Drought and Bank Balance Sheets (joint with Mehdi Rasteh and Erkan Yonder).

Book Chapter

Global Trends in Liquidity Creation: The Role of the Off-Balance Sheet (joint with Ozlem Akin) in Başarir, Ç., Darici, B., & Ertuğrul, M. (Eds.). (2019). *New Trends in Banking and Finance*. Bern, Switzerland: Peter Lang D.

Work in Progress

Dynamic properties and determinants of jump risk in emerging market equity returns [Tubitak project no: 118K085] (joint with Biliana Guner).

Insider trading: A new theory and empirical regularities [Tubitak 2219 grant].

Dividend Announcements and Market Efficiency (joint with Nejat Seyhun).

Price Dynamics in a High-Inflation Economy: Evidence from Transaction-Level Data (joint with Erkan Yonder and Birol Yuceoglu).

Credit Risk, Collateral and Real Estate Prices (joint with Erkan Yonder).

Liquidity Creation in Turkish Banking System (joint with Ozlem Akin).

News driven correlations in European bond markets.

Presentations

2019: Ross School of Business.

2018: 2018 FMA Asia Pacific Conference in Hong Kong, Bogazici University (Economics).

2017: Sabanci University (Finance), 7th All-Istanbul Workshop at Kadir Has University, World Finance Conference at Cagliari, 32nd Annual Congress of the European Economic Association at Lisbon, 2017 Annual Meeting of the Financial Management Association in Boston.

2016: The Central Bank of the Republic of Turkey, Annual Conference of the CEE at Bogazici University, 3rd Turkish Finance Workshop at METU.

2015: ASSA/AEA Financial Economics Poster Session in Boston, Istanbul Technical University, 10th Seminar on Risk, Financial Stability and Banking of the Banco Central do Brasil, 6th Annual Financial Market Liquidity Conference in Budapest, 2nd Borsa Istanbul Finance and Economics Conference, 2nd Turkish Finance Workshop at Ozyegin University.

2014: WFA Conference in Monterey, FMA European Conference in Maastricht, MFA Conference in Orlando, Turkish Finance Workshop at Bilkent University, Effective Macro-Prudential Instruments Conference at the University of Nottingham.

2013: Federal Reserve Board of Governors, University of Virginia, Bogazici University, Ozyegin University, Central Bank of the Republic of Turkey, Istanbul School of Central Banking, Duke University.

2012: 12th Trans-Atlantic Doctoral Conference at the London Business School, Duke University.

2011: 6th Annual Graduate Student Conference, Washington University in St. Louis, Duke University.

Teaching Experience

Instructor

Ozyegin University, Financial Econometrics (PhD level), Fall 2016.

Ozyegin University, Econometrics II, Spring 2014, Spring 2015, Spring 2016, Spring 2017.

Ozyegin University, Advanced Macroeconomics, Spring 2014, Spring 2015, Spring 2016, Fall 2016, Spring 2017.

Ozyegin University, Introduction to Macroeconomics, Fall 2014, Fall 2015.

Ozyegin University, Mathematical Statistics, Fall 2013.

Teaching Assistant

Duke University, Economic Principles, Professor Grace Kim, Spring 2013.

Duke University, Economic Principles, Connel Fullenkamp, Fall 2012.

Duke University, Macroeconomics I (PhD level), Professor Craig Burnside, Fall 2009, Fall 2011.

Duke University, Macroeconomics II (PhD level), Professors Francesco Bianchi and Cosmin Ilut, Spring 2010, Spring 2012.

Honors & Awards

Best Paper Award, FMA European Conference, Maastricht, 2014.

Duke University, Department of Economics Summer Term Fellowship, 2012.

Duke University, Graduate School Summer Term Fellowship, 2011.

Duke University, Graduate School Travel Grant, 2011.

Duke University, Department of Economics Fellowship, 2008 – 2009.

Turkish National Science Foundation R&D Funding for Domestic Graduate Studies, 2006 – 2008.

Koc University, Full Scholarship, 2006 – 2008.

Bogazici University, HSBC Bank Scholarship, 2003 – 2006.

Skills

Programming

MATLAB, Stata, Python, Mathematica, Gauss, \LaTeX .

Languages

English (Fluent), Turkish (Native)