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Research Interests

Financial Economics, Asset Pricing, Financial Intermediation.

Academic Positions

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

Publications

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

Review of Financial Studies, 2020, Vol 33(6), p. 2554-2584.

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

Emerging Markets Review, 2020, Vol 43: 100682.

Working Papers

Commonality in international equity jump risk (joint with Biliana Guner).

R&R at the Journal of Banking and Finance.

Dividends and Option Prices (joint with Nejat Seyhun).

Ambiguity, News and Asymmetric Correlations.

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

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

Correlation and Diversification Benefits.

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

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

Human Mobility and Banks in a Pandemic (joint with Mehdi Rasteh, Erkan Yonder and Meric Yucel).

Political Liquidity Creation: Electoral Cycles and State-Owned Banks (joint with Ozlem Akin).

Machine Learning Core Inflation in Turkey (joint with Mustafa Camli).

Work in Progress

Pricing the Climate Risk: Evidence from Option Markets (joint with Erkan Yonder) [Global Risk Institute (Canada) research grant].

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

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

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

Forecasting Turkish inflation: A bottom-up approach (joint with Mustafa Camli).

Presentations

2020: TOBB ETU, Sabanci University (Finance), 2020 FMA Virtual Conference.

2019: Ross School of Business.

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, Annual Meeting of the Financial Management Association in Boston.

2016: The Central Bank of the Republic of Turkey, 6th All-Istanbul Workshop at Ozyegin University, 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 (Undergraduate & PhD level)

Ozyegin University, Econometrics II

Ozyegin University, Advanced Macroeconomics

Ozyegin University, Introduction to Macroeconomics

Ozyegin University, Mathematical Statistics

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

Semi-finalist for the Best Paper Award, FMA Annual Meeting, Orlando, 2015.

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

Stata, Python, R, Mathematica, MATLAB, L^AT_EX.

Languages

English (Fluent), Turkish (Native), Russian (Beginner).