

## ÖZGEÇMİŞ

**Adı Soyadı:** Aslı Yüksel

**Doğum Tarihi:** 15.11.1973

**Unvanı:** Prof.

**Öğrenim Durumu:**

Derece	Alan	Üniversite	Yıl
Lisans	İşletme	Orta Doğu Teknik Üniversitesi	1995
Y. Lisans	İşletme	Bilkent Üniversitesi	1999
Doktora	İşletme	Bilkent Üniversitesi	2002

**Akademik Unvanlar:**

**Yardımcı Doçentlik Tarihi :** 2002

**Doçentlik Tarihi** : Nisan 2010

**Profesörlük Tarihi** : Kasım 2015

**Yönetilen Yüksek Lisans ve Doktora Tezleri**

**Yüksek Lisans Tezleri**

“Can Stocks Hedge Against Inflation?”, Gülşah Tuğcu, 2011, Bahçeşehir Üniversitesi.

“Hisse Senedi Endeksi ve Makroekonomik Değişkenler Arasındaki İlişki”, Alev Tatar, 2015, Bahçeşehir Üniversitesi.

“The Effect of US Term Structure of Interest Rates on Turkish Stock Market Volatility”, Saadet Ayça Atalay, 2019, Bahçeşehir Üniversitesi.

**Yayınlar**

**1. Uluslararası hakemli dergilerde yayınlanan makaleler (SCI & SSCI & Arts and Humanities)**

Demirer, R., T. Omay, **A. Yüksel** ve A. Yüksel, “Global risk aversion and emerging market return comovements”, *Economics Letters*, 173, 118-121, Aralık (2018). (SSCI)

Omay T., M. Hasanov, **A. Yüksel**, ve A. Yüksel “A note on the examination of the Fisher hypothesis by using panel co-integration tests with break”, *Romanian Journal of Economic Forecasting*, 19(2), 13-26 (2016). (SSCI)

Omay, T., **A. Yüksel**, ve A. Yüksel, “An Empirical Examination of the Generalized Fisher Effect Using Cross-sectional Correlation Robust Tests for Panel Cointegration”, *Journal of International Financial Markets, Institutions & Money*, 35, 18-29 (2015). (SSCI)

**Yüksel A.**, Yüksel A., Doğanay M.” İstanbul Menkul Kıymetler Borsası’nda İşlem Gören Hisse Senetlerinin Fiyatlandırılmasında Likiditenin Rolü”, *İktisat İşletme ve*

*Finans*, 25, 69-94 (Ağustos 2010). (SSCI)

Balaban, E., **A. Bayar** ve R. Faff, “Forecasting Stock Market Volatility: Further International Evidence”, *European Journal of Finance*, 12(2), 171-188 (February 2006). (SSCI)

Balaban, E. ve **A. Bayar**, “Stock Returns and Volatility: Empirical Evidence from Fourteen Countries”, *Applied Economics Letters*, 12, 603-611 (2005). (SSCI)

Balaban, E., **A. Bayar** ve Ö.B. Kan, “Stock Returns, Seasonality and Asymmetric Conditional Volatility in World Equity Markets”, *Applied Economics Letters*, 8, 263-268 (2001). (SSCI)

## 2. Uluslararası diğer hakemli dergilerde yayınlanan makaleler

Demirer, R., **A. Yuksel**, ve A.Yuksel, “The U.S. term structure and return volatility in emerging stock markets”, *Journal of Economics and Finance*, (yayın aşamasında 2020). Alan Endeksi)

Erol,U. , A. Yuksel, **A. Yuksel** ve H. Ozturk, “Cointegration and Adjustment Dynamics of REIT and Stock Markets during the Global Financial and European Debt Crises”, *Global Business and Economics Review*, 23(1), 23-49 (2020). (Alan Endeksi)

Demirer, R., **A. Yuksel**, ve A.Yuksel, “Flight to Quality and the Predictability of Reversals: The Role of Market States and Global Factors”, *Research in International Business and Finance*, 42, 1445-1454 (2017). (Alan Endeksi)

Yuksel A., **A. Yuksel**, U. Erol ve H. Ozturk, “The Impact of the Global Financial Crisis on the Co-Integration Relationship Between Reit and Stock Markets: A Dynamic Co-Integration Approach”, *International Journal of Economics and Finance*, 9(7), 86-98 (2017). (Alan Endeksi)

Yuksel, A. ve **A. Yuksel**, “Avrupa Borç Krizi Döneminde Global Risk Faktörleri ve Ülke Kredi Temerrüt Takası Primi İlişkisi: 19 Ülke Örneği”, *Akdeniz İ.İ.B.F. Dergisi*, 36, 1-18, (2017). (Alan Endeksi)

Ozturk, H.,U. Erol ve **A. Yuksel**, “Extreme Value Volatility Estimators and Realized Volatility of BIST30 Index: A New Approach To Volatility Forecasts of BIST30 Index”, *International Journal of Economics and Finance*, 8(8), 71-83 (2016). (Alan Endeksi)

Yuksel, A, “The Relationship Between Stock and Real Estate Prices in Turkey: Evidence Around the Global Financial Crisis”, *Central Bank Review*, 16(1), 33-40 (2016). (Alan Endeksi)

Yuksel A.ve **A. Yuksel**, “Global Finansal Krizde Kredi Marjı: Japon Tahvil Piyasası Örneği”, *Business and Economics Research Journal*, 5(4), 71-88 (2014). (Alan Endeksi)

**Yuksel A.ve A. Yuksel**, “Bankacılık Sektörü Hisse Senedi Endeksi İle Enflasyon Arasındaki İlişki: Yedi Ülke Örneği”, *Yönetim ve Ekonomi Dergisi*, 20(2), 37-50 (2013). (Alan Endeksi)

Yuksel A., **Yuksel A.**, ve Muslumov A., “Pairs Trading with Turkish Stocks” *Middle Eastern Finance and Economics*,7, 38-54 (September 2010). (Alan Endeksi)

**Yuksel, A.** ve A. Yuksel, “Stock Return Seasonality and the Temperature Effect”, *International Research Journal of Finance and Economics*, 34, 107-116 (2009). (Alan Endeksi)

Muslumov, A., **A. Yuksel** ve A. Yuksel, “The Profitability of Pairs Trading in an Emerging Market Setting: Evidence from the Istanbul Stock Exchange”, *Empirical Economics Letters*, 8(5), 495-500 (2009). (Alan Endeksi)

Gursoy, G., **A. Yuksel** ve A. Yuksel, “Trading Volume and Stock Market Volatility: Evidence from Emerging Stock Markets”, *Investment Management and Financial Innovations*, 5(4), 200-210 (2008). (Alan Endeksi)

**Yuksel, A.**, A. Yuksel, ve G. Gursoy, "Integration of the London Stock Exchange with the Global Markets", *Finance Letters*, 5(1), 26-32 (2007).

Yuksel, A. ve **A. Yuksel**, “The Link Between IPO Underpricing and Trading Volume: Evidence from the Istanbul Stock Exchange”, *The Journal of Entrepreneurial Finance and Business Ventures*, 11(3), 57-78 (December 2006). (Alan Endeksi)

**Bayar, A.** ve Z. Önder, “Liquidity and Price Volatility of Cross-Listed French Stocks”, *Applied Financial Economics*, 15, 1079-1094 (2005). (Tezden) (Alan Endeksi)

**Bayar, A.** ve Ö.B. Kan, “Day of the Week Effects: Recent Evidence from Nineteen Stock Markets”, *Central Bank Review*, 2(2), 77-90 (2002). (Alan Endeksi)

Balaban, E., **A. Bayar** ve Ö.B. Kan, “Asymmetric Volatility Clustering, Risk-Return Relationship and Day of the Week Effects: Evidence from Nineteen Stock Markets”, *Yapı Kredi Economic Review*, 10(2), 3-29 (1999). (Alan Endeksi)

### **3. Uluslararası bilimsel toplantılarda sunulan ve bildiri kitabında (*Proceedings*) basılan bildiriler (özeti basılan)**

Demirer, R., **A. Yuksel** ve A. Yuksel, “The U.S. term structure and stock market volatility: Evidence from emerging stock markets” ”, IISES International Academic Conference, Copenhagen, Denmark, June 24-27 2019.

Erol, U., A. Yuksel, **A. Yuksel** ve H. Ozturk,” How the Leading REIT and Stock Markets of the World Adjusted during the Subprime and European Debt Crises: A Non-Linear M-TAR Co-Integration Approach”, 7th Business & Management Conference, Budapest, Hungary, June 5- 8 2018.

Demirer, R., **A. Yuksel** ve A. Yuksel, “Are Reversals Predictable In Emerging Stock Markets? The Role Of Market States And Global Factors”, *International Academic Conference on Business*, Stockholm, June 03-06 2017.

Yuksel, A., “The Relationship Between Stock and Real Estate Prices in Turkey: Evidence Around the Global Financial Crisis” *International Conference on Future Challenges in Management and Business*, Istanbul, July 6, 2015.

Yuksel, A. ve **A. Yuksel**, “Credit Spreads During The Global Crisis: Evidence from The Japanese Bond Market”, *EMU-SSEM EuroConference 2013: Conference on Business, Economics and Finance*, KKTC, May 11-13 2013.

Yuksel, A. ve **A. Yuksel**, “Bankacılık Sektörü Hisse Senetleri ile Enflasyon Arasındaki İlişki: Dokuz Ülke Örneği”, *International Conference on Econometrics, Operations Research and Statistics ICEOS2012*, KKTC, May 24-26 2012.

Yuksel, A. ve **A. Yuksel**, “Stock Return Seasonality and the Temperature Effect”, *International Applied Business Research (IABR) Conference*, San Antonio, March 16-19 2009.

**Bayar, A.** ve Z. Önder, “Co-integration Between French and German Stock Markets: Evidence from Cross-Listed French Stocks”, *Global Business and Technology Association International Conference*, Rome, June 25-29 2002.

Balaban, E. ve **A. Bayar**, “Forecasting Stock Market Volatility: Evidence from Fourteen Countries”, *11<sup>th</sup> Conference on the Theories and Practices of Securities and Financial Markets*, Taiwan , April 14-15 2002.

**Bayar, A.** ve Z. Önder, “Are the European Markets Integrated? Evidence from French Stocks Cross-Listed on the German Market”, *ERC/METU International Conference in Economics*, Ankara, September 2000.

Balaban, E., **A. Bayar** ve Ö.B. Kan, “Asymmetric Volatility Clustering, Risk-Return Relationship and Day of the Week Effects: Evidence from Nineteen Stock Markets”, *ERC/METU International Conference in Economics*, Ankara, September 8-11 1999.

**Bayar, A.** ve Ö.B. Kan, “Day of the Week Effects: Recent Evidence from Nineteen Stock Markets”, *The Sixth Annual Global Finance Conference*, İstanbul, April 7-10 1999.

**Bayar, A.** ve E. Berk, “A Continuous Review Inventory System in a Random Environment”, *Inforns*, Tel-Aviv, June 28 - July 1, 1998.

#### 4. Ulusal hakemli dergilerde yayınlanan makaleler

Akmut, O., **A. Yüksel**, ve A. Yüksel, “Avrupa Birliği Kararlarının İMKB’deki Hisse Senetlerinin Getiri Oranları Üzerine Etkileri”, *Ankara Üniversitesi Siyasal Bilgiler Fakültesi Dergisi*, 61(2), 1-16 (2006).

**Bayar, A.** ve Z. Önder, “Are the European Markets Integrated? Evidence from French Stocks Cross-Listed on the German Market”, *ISE Finance Award Series 2*, 81-99 (2001).

## **İdari Görevler**

Şubat 2016- Ağustos 2017: Bahçeşehir Üniversitesi Uluslararası Finans  
Bölüm Başkanı

Ağustos 2017- : Bahçeşehir Üniversitesi Ekonomi ve Finans Bölüm  
Başkanı

## **Ödüller**

1995 ODTÜ İşletme Bölümü Yüksek Şeref derecesi mezunu

1996-2002 Bilkent Üniversitesi doktora bursu

Eylül 2000, İstanbul Menkul Kıymetler Borsası tarafından verilen “İstanbul Stock Exchange Finance Paper Honourable Mention Award” Doç.Dr. Zeynep Önder’le beraber yazdığımız "Are the European Markets Integrated? Evidence from French Stocks Cross-Listed on the German Market" adlı makaleye verilmiştir. Makale ISE Finance Award Series dergisinin Cilt:2 Nisan 2001 sayısında (sayfa: 81-99) basılmıştır.

Haziran 2002, Global Business and Technology Association tarafından düzenlenen konferansta “Best Paper Award” .Doç.Dr. Zeynep Önder’le beraber yazdığımız “Co-integration Between French and German Stock Markets: Evidence from Cross-Listed French Stocks” adlı makaleye verilmiştir.