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International Researcher IDs

Publons / Web Of Science ResearcherID: HMO-1755-2023

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Foreign Languages

English, C2 Mastery

Research Areas

Social Sciences and Humanities, Education, Education in Foreign Languages, Education in English

Published journal articles indexed by SCI, SSCI, and AHCI

- I. **Time-varying risk aversion and currency excess returns**
Demirer R., Yuksel A., Yüksel S. A.
Research in International Business and Finance, vol.59, 2022 (SSCI)
- II. **Global risk aversion and emerging market return comovements**
Demirer R., Omay T., Yuksel A., Yüksel S. A.
Economics Letters, vol.173, pp.118-121, 2018 (SSCI)
- III. **A note on the examination of the fisher hypothesis by using panel co-integration tests with break**
Omay T., Hasanov M., Yuksel A., Yüksel S. A.
Romanian Journal of Economic Forecasting, vol.19, no.2, pp.13-26, 2016 (SSCI)
- IV. **An empirical examination of the generalized Fisher effect using cross-sectional correlation robust tests for panel cointegration**
Omay T., Yuksel A., Yüksel S. A.
Journal of International Financial Markets, Institutions and Money, vol.35, pp.18-29, 2015 (SSCI)
- V. **İstanbul Menkul Kıymetler Borsası'nda işlem gören hisse senetlerinin fiyatlandırılmasında likiditenin rolü**
Yüksel A., Yüksel A., Doğanay M.
İktisat İşletme ve Finans, vol.25, no.293, pp.69-94, 2010 (SSCI)
- VI. **Stock returns and volatility: Empirical evidence from fourteen countries**
Balaban E., Yüksel A.
Applied Economics Letters, vol.12, no.10, pp.603-611, 2005 (SSCI)
- VII. **Stock returns, seasonality and asymmetric conditional volatility in world equity markets**
Balaban E., Yüksel A., Kan Ö. B.
Applied Economics Letters, vol.8, no.4, pp.263-268, 2001 (SSCI)

Articles Published in Other Journals

- I. **The impact of expectations on the co-integration relationship between the stock and REIT markets**
Erol U., Yüksel S. A., Yuksel A., Ozturk H.
Global Business and Economics Review, vol.27, no.1, pp.20-42, 2022 (Scopus)
- II. **On the hedging benefits of reits: The role of risk aversion and market states**
Demirer R., Yuksel A., Yüksel S. A.
Economics and Business Letters, vol.10, no.2, pp.126-132, 2021 (ESCI)
- III. **The U.S. term structure and return volatility in emerging stock markets**
Demirer R., Yuksel A., Yüksel S. A.
Journal of Economics and Finance, vol.44, no.4, pp.687-707, 2020 (Scopus)
- IV. **The US term structure and return volatility in global REIT markets**
Demirer R., Gupta R., Yuksel A., Yüksel S. A.
Advances in Decision Sciences, vol.24, no.3, pp.1-25, 2020 (Scopus)
- V. **Cointegration and adjustment dynamics of REIT and stock markets during the global financial and European debt crises**
Erol U., Yüksel S. A., Yuksel A., Ozturk H.
Global Business and Economics Review, vol.23, no.1, pp.23-49, 2020 (Scopus)
- VI. **Oil price uncertainty, global industry returns and active investment strategies**
DEMIRER R., YÜKSEL S. A., YÜKSEL A.
JOURNAL OF ECONOMIC ASYMMETRIES, vol.22, pp.1-7, 2020 (Scopus)
- VII. **Flight to quality and the predictability of reversals: The role of market states and global factors**
Demirer R., Yuksel A., Yüksel S. A.
Research in International Business and Finance, vol.42, pp.1445-1454, 2017 (Scopus)
- VIII. **The impact of the global financial crisis on the co-integration relationship between REIT and stock markets: A dynamic co-integration approach**
Yüksel S. A., Yuksel A., Erol U., Ozturk H.
INTERNATIONAL JOURNAL OF ECONOMICS AND FINANCE, vol.9, no.7, pp.86-98, 2017 (Peer-Reviewed Journal)
- IX. **The Relation Between Global Risk Factors and Sovereign Credit Default Swap Spreads During The European Sovereign Debt Crisis: Evidence From 19 Countries**
Yüksel S. A., Yüksel A.
AKDENİZ İİBF DERGİSİ, vol.17, no.36, pp.1-18, 2017 (Peer-Reviewed Journal)
- X. **The relationship between stock and real estate prices in Turkey: Evidence around the global financial crisis**
Yüksel A.
Central Bank Review, vol.16, no.1, pp.33-40, 2016 (Scopus)
- XI. **Extreme Value Volatility Estimators and Realized Volatility of Istanbul Stock Exchange: Evidence from Emerging Market**
Yüksel A., Öztürk H.
INTERNATIONAL JOURNAL OF ECONOMICS AND FINANCE, vol.8, pp.71-83, 2016 (Peer-Reviewed Journal)
- XII. **Trading volume and stock market volatility: Evidence from emerging stock markets**
Gursoy G., Yuksel A., Yüksel S. A.
Investment Management and Financial Innovations, vol.5, no.4, pp.200-210, 2014 (Scopus)
- XIII. **Credit Spreads during the Global Financial Crisis: Evidence from the Japanese Bond Market**
Yüksel A., Yüksel S. A.
Business and Economics Research Journal, vol.5, pp.71-88, 2014 (Peer-Reviewed Journal)
- XIV. **The relationship between banking sector stock index and inflation: Evidence from seven countries**
YÜKSEL A., YÜKSEL A.
Yönetim ve Ekonomi: Celal Bayar Üniversitesi İktisadi ve İdari Bilimler Fakültesi Dergisi, vol.20, no.2, pp.37-50, 2013 (Peer-Reviewed Journal)
- XV. **The Relationship Between Banking Sector Stock Index and Inflation: Evidence From Seven Countries**
Yüksel A., Yüksel S. A.

Yönetim ve Ekonomi: Celal Bayar Üniversitesi İktisadi ve İdari Bilimler Fakültesi Dergisi, vol.20, no.2, pp.37-50, 2013 (Peer-Reviewed Journal)

- XVI. **Pairs Trading with Turkish Stocks**
Yüksel S. A., Yüksel A.
Middle Eastern Finance and Economics, pp.38-54, 2010 (Peer-Reviewed Journal)
- XVII. **Stock return seasonality and the temperature effect**
Yüksel A., Yüksel S. A.
International Research Journal of Finance and Economics, vol.34, pp.107-116, 2009 (Scopus)
- XVIII. **The Profitability of Pairs Trading in an Emerging Market Setting: Evidence from the Istanbul Stock Exchange**
Yüksel A., Yüksel S. A.
Empirical Economics Letters, vol.8, pp.1-5, 2009 (Peer-Reviewed Journal)
- XIX. **The Link between IPO Underpricing and Trading Volume: Evidence from the Istanbul Stock Exchange**
Yüksel S. A., Yüksel A.
The Journal of Entrepreneurial Finance and Business Ventures, vol.11, no.3, pp.57-78, 2006 (Peer-Reviewed Journal)
- XX. **Forecasting stock market volatility: Further international evidence**
Balaban E., Yüksel A., Faff R. W.
European Journal of Finance, vol.12, no.2, pp.171-188, 2006 (Scopus)
- XXI. **Effects of European Union Decisions on the Return Rates of Stocks on the ISE**
Yüksel A., Yüksel S. A., Akmut Ö.
Ankara Üniversitesi Siyasal Bilgiler Fakültesi Dergisi, vol.61, no.2, pp.1-16, 2006 (Peer-Reviewed Journal)
- XXII. **Liquidity and price volatility of cross-listed French stocks**
Yüksel A., Önder Z.
Applied Financial Economics, vol.15, no.15, pp.1079-1094, 2005 (Scopus)
- XXIII. **Day of the Week Effects: Recent Evidence from Nineteen Stock Markets**
Yüksel A.
Central Bank Review, vol.2, pp.77-90, 2002 (Peer-Reviewed Journal)

Metrics

Publication: 31

Citation (Scopus): 197

H-Index (Scopus): 7

Non Academic Experience

Bahcesehir Universitesi

Cankaya Universitesi

Cankaya Universitesi

Ihsan Dogramaci Bilkent Universitesi