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Education Information

Doctorate, Michigan State University, Graduate School , Finance, United States Of America 1992 - 2000
Postgraduate, Bogazici University, Instıtute Of Socıal Scıences, Business Administration, Turkey 1989 - 1992
Undergraduate, Bogazici University, Faculty Of Engineering, Department Of Electrıcal And Electronıcs Engıneerıng, Turkey 1984 - 1989

Foreign Languages

English, C1 Advanced

Research Areas

Social Sciences and Humanities

Courses

Foundations of Finance, Undergraduate, 2023 - 2024, 2022 - 2023
Corporate Finance, Undergraduate, 2022 - 2023

Published journal articles indexed by SCI, SSCI, and AHCI

I. **Do industries lead the stock market? Evidence from an emerging stock market**
Demirer R., Yüksel S. A.
Borsa Istanbul Review, 2024 (SSCI)

II. **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)

III. **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)

IV. **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)

V. **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)

VI. **On the performance of West's bubble test: A simulation approach**
Yuksel A., Akdeniz L., Salih A.
APPLIED MATHEMATICS AND COMPUTATION, vol.217, no.7, pp.3236-3247, 2010 (SCI-Expanded)

VII. **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)

VIII. **The Performance of the Istanbul Stock Exchange During the Russian Crisis**
Yüksel S. A.
EMERGING MARKETS FINANCE & TRADE, vol.38, no.6, pp.78-99, 2002 (SSCI)

Articles Published in Other Journals

I. **The impact of expectations on the co-integration relationship between the stock and REIT markets**
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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. **Oil price uncertainty, global industry returns and active investment strategies**
Demirer R., Yüksel S. A., Yuksel A.
Journal of Economic Asymmetries, vol.22, 2020 (Scopus)

IV. **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)

V. **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)

VI. **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)

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 A., Yüksel A.
Akdeniz İİBF Dergisi, vol.17, no.36, pp.1-18, 2017 (Peer-Reviewed Journal)

X. **Credit Spreads during the Global Financial Crisis: Evidence from the Japanese Bond Market**
Yüksel A., Yüksel A.
İşletme ve Ekonomi Araştırmaları Dergisi, vol.5, no.4, pp.71-88, 2014 (Peer-Reviewed Journal)

XI. **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)

XII. **The relationship between banking sector stock ındex 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)

XIII. **Pairs Trading with Turkish Stocks**
Yüksel S. A., Yüksel A.
Middle Eastern Finance and Economics, pp.38-54, 2010 (Peer-Reviewed Journal)

XIV. **Stock return seasonality and the temperature effect**
Yuksel A., Yüksel S. A.
International Research Journal of Finance and Economics, vol.34, pp.107-116, 2009 (Scopus)

XV. **The Profitability of Pairs Trading in an Emerging Market Setting: Evidence from the Istanbul Stock Exchange**
Muslumov A., Yüksel A., Yüksel S. A.
Empirical Economics Letters, vol.8, no.5, pp.1-6, 2009 (Peer-Reviewed Journal)

XVI. **The Link between IPO Underpricing and Trading Volume: Evidence from the Istanbul Stock Exchange**
Yüksel S. A., Yuksel A.
The Journal of Entrepreneurial Finance and Business Ventures, vol.11, no.3, pp.57-78, 2006 (Peer-Reviewed Journal)

XVII. **Price resolution in an emerging market: Evidence from the Istanbul Stock Exchange**
Booth G. G., Yüksel S. A.
European Journal of Finance, vol.12, no.2, pp.137-152, 2006 (Scopus)

XVIII. **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)