Prof. Levent Akdeniz

Personal Information

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International Researcher IDs
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Education Information

Doctorate, University of Houston, Economics, United States Of America 1993 - 1996
Postgraduate, University of Houston, Economics, United States Of America 1990 - 1993
Undergraduate, Police Academy, Institute Of Security Sciences, Ceza Adaleti Anabilim Dalı, Turkey 1985 - 1989

Research Areas

Financial Economics, Finance, Money, Capital and Financial Institutions

Academic Titles / Tasks

Associate Professor, Ihsan Dogramaci Bilkent University, Faculty of Business Administration, 2007 - 2023
Assistant Professor, Ihsan Dogramaci Bilkent University, Faculty of Business Administration, 1996 - 2007
Research Assistant, University of Houston, Department of Economics, 1991 - 1996

Academic and Administrative Experience

Dean, TED University, Faculty Of Econ. And Administ. Sciences, 2023 - Continues
Vice Dean, Ihsan Dogramaci Bilkent University, Faculty of Business Administration, 2007 - 2014

Published journal articles indexed by SCI, SSCI, and AHCI

I. **Institutions and the book-to-market effect: The role of investment horizon**
Iqbal M. S., Salih A., Akdeniz L.
International Review of Economics and Finance, vol.84, pp.140-153, 2023 (SSCI)

II. **Determinants of ICO success and post-ICO performance**
Aslan A., Şensoy A., Akdeniz L.
Borsa Istanbul Review, vol.23, no.1, pp.217-239, 2023 (SSCI)

III. **Retail vs institutional investor attention in the cryptocurrency market**
Ozdamar M., Sensoy A., Akdeniz L.

Journal of International Financial Markets, Institutions and Money, vol.81, 2022 (SSCI)

IV. **Lottery-like preferences and the MAX effect in the cryptocurrency market**
Ozdamar M., Akdeniz L., Sensoy A.
Financial Innovation, vol.7, no.1, 2021 (SSCI)

V. **The Price Impact of Same- and Opposing-Direction Herding by Institutions with Different Investment Horizons**
Iqbal M. S., Salih A., Akdeniz L.
FINANCE RESEARCH LETTERS, vol.40, 2021 (SSCI)

VI. **The effect of tax regulation on firm value: the Turkish case of Allowance for Corporate Equity (ACE) regulation**
Ozdamar M., Tanyeri B., Akdeniz L.
Applied Economics Letters, vol.28, no.4, pp.264-268, 2021 (SSCI)

VII. **Do Stock Index Futures Affect Economic Growth? Evidence from 32 Countries**
ŞENDENİZ YÜNCÜ İ., Akdeniz L., Aydoğan K.
Emerging Markets Finance and Trade, vol.54, no.2, pp.410-429, 2018 (SSCI)

VIII. **Aggregate volatility expectations and threshold CAPM**
Arisoy Y. E., Salih A., Akdeniz L.
NORTH AMERICAN JOURNAL OF ECONOMICS AND FINANCE, vol.34, pp.231-253, 2015 (SSCI)

IX. **Do Time-Varying Betas Help in Asset Pricing? Evidence from Borsa Istanbul**
Yayvak B., Akdeniz L., Salih A.
EMERGING MARKETS FINANCE AND TRADE, vol.51, no.4, pp.747-756, 2015 (SSCI)

X. **The evolving role of supply chain managers in global channels of distribution and logistics systems**
Kiessling T., Harvey M., Akdeniz L.
International Journal of Physical Distribution and Logistics Management, vol.44, pp.671-688, 2014 (SSCI)

XI. **Foreign Equity Trading and Average Stock-return Volatility**
Umutlu M., Akdeniz L., Salih A.
WORLD ECONOMY, vol.36, no.9, pp.1209-1228, 2013 (SSCI)

XII. **The equity premium in consumption and production models**
Akdeniz L., Dechert W. D.
Macroeconomic Dynamics, vol.16, no.SUPPL. 1, pp.139-148, 2012 (SSCI)

XIII. **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)

XIV. **The degree of financial liberalization and aggregated stock-return volatility in emerging markets**
Umutlu M., Akdeniz L., Salih A.
JOURNAL OF BANKING & FINANCE, vol.34, no.3, pp.509-521, 2010 (SSCI)

XV. **Does ADR Listing Affect the Dynamics of Volatility in Emerging Markets?**
Umutlu M., Salih A., Akdeniz L.
FINANCE A UVER-CZECH JOURNAL OF ECONOMICS AND FINANCE, vol.60, no.2, pp.122-137, 2010 (SSCI)

XVI. **Interdependence of the banking sector and the real sector: Evidence from OECD countries**
ŞENDENİZ YÜNCÜ İ., Akdeniz L., Aydoğan K.
Applied Economics, vol.40, no.6, pp.749-764, 2008 (SSCI)

XVII. **Is volatility risk priced in the securities market? Evidence from S&P 500 index options**
Arisoy Y. E., Salih A., Akdeniz L.
JOURNAL OF FUTURES MARKETS, vol.27, no.7, pp.617-642, 2007 (SSCI)

XVIII. **The equity premium in Brock's asset pricing model**
Akdeniz L., Dechert W. D.
Journal of Economic Dynamics and Control, vol.31, no.7, pp.2263-2292, 2007 (SSCI)

XIX. **Are stock prices too volatile to be justified by the dividend discount model?**
Akdeniz L., Salih A., Ok S. T.
PHYSICA A-STATISTICAL MECHANICS AND ITS APPLICATIONS, vol.376, pp.433-444, 2007 (SCI-Expanded)

XX. **Time-varying betas help in asset pricing: The threshold CAPM**
Akdeniz L., Salih A., Caner M.
STUDIES IN NONLINEAR DYNAMICS AND ECONOMETRICS, vol.6, no.4, 2003 (SSCI)

XXI. **A cross-section of expected stock returns on the Istanbul stock exchange**
Akdeniz L., Salih A., Aydogan K.
Russian and East European Finance and Trade, vol.36, no.5, pp.6-26, 2000 (SSCI)

XXII. **A cross-section of expected stock returns on the Istanbul stock exchange**
Akdeniz L., Salih A., Aydogan K.
RUSSIAN AND EAST EUROPEAN FINANCE AND TRADE, vol.36, no.5, pp.6-26, 2000 (SSCI)

XXIII. **Risk and return in a dynamic general equilibrium model**
Akdeniz L.
Journal of Economic Dynamics and Control, vol.24, no.5-7, pp.1079-1096, 2000 (SSCI)

XXIV. **Do CAPM results hold in a dynamic economy? A numerical analysis**
Akdeniz L., Dechert W. D.
Journal of Economic Dynamics and Control, vol.21, no.6, pp.981-1003, 1997 (SSCI)

Articles Published in Other Journals

I. **Role of strong versus weak networks in small business growth in an emerging economy**
Kozan M. K., Akdeniz L.
Administrative Sciences, vol.4, no.1, pp.35-50, 2014 (Scopus)

Books

I. **Optimal Financial Structure and Economic Growth in Emerging Markets**
Akdeniz L.
in: Handbook of Global Financial Markets, Sabri Boubaker, Editor, World Scientific Publishing , Singapore, pp.591-609, 2019

Memberships / Tasks in Scientific Organizations

American Finance Association, Member, 2000 - Continues, United States Of America
Society for Computational Economics, Member, 1996 - Continues, United States Of America

Metrics

Publication: 26
Citation (WoS): 147
Citation (Scopus): 280
H-Index (WoS): 6
H-Index (Scopus): 9

Awards

Akdeniz L., Distinguished Teaching Award, İhsan Doğramacı Bilkent Üniversitesi, January 2005