

## Prof. Dr. Levent Akdeniz

### Kişisel Bilgiler

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### Uluslararası Araştırmacı ID'leri

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### Eğitim Bilgileri

Doktora, University of Houston, Ekonomi, Amerika Birleşik Devletleri 1993 - 1996

Yüksek Lisans, University of Houston, Ekonomi, Amerika Birleşik Devletleri 1990 - 1993

Lisans, Polis Akademisi, Güvenlik Bilimleri Enstitüsü, Ceza Adaleti Anabilim Dalı, Türkiye 1985 - 1989

### Araştırma Alanları

Finans Ekonomisi, Finansman, Para- Sermaye ve Finansal Kurumlar

### Akademik Unvanlar / Görevler

Doç. Dr., İhsan Doğramacı Bilkent Üniversitesi, İşletme Fakültesi, 2007 - 2023

Dr. Öğr. Üyesi, İhsan Doğramacı Bilkent Üniversitesi, İşletme Fakültesi, 1996 - 2007

Araştırma Görevlisi, University of Houston, Ekonomi Bölümü, 1991 - 1996

### Akademik İdari Deneyim

Dekan, TED Üniversitesi, İktisadi Ve İdari Bilimler Fakültesi, 2023 - Devam Ediyor

Dekan Yardımcısı, İhsan Doğramacı Bilkent Üniversitesi, İşletme Fakültesi, 2007 - 2014

### SCI, SSCI ve AHCI İndekslerine Giren Dergilerde Yayınlanan Makaleler

- 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, cilt.84, ss.140-153, 2023 (SSCI)
- Determinants of ICO success and post-ICO performance**  
Aslan A., Şensoy A., Akdeniz L.  
Borsa İstanbul Review, cilt.23, sa.1, ss.217-239, 2023 (SSCI)
- Retail vs institutional investor attention in the cryptocurrency market**  
Ozdamar M., Sensoy A., Akdeniz L.

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

- IV. **Lottery-like preferences and the MAX effect in the cryptocurrency market**  
Ozdamar M., Akdeniz L., Sensoy A.  
Financial Innovation, cilt.7, sa.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, cilt.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, cilt.28, sa.4, ss.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, cilt.54, sa.2, ss.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, cilt.34, ss.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, cilt.51, sa.4, ss.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, cilt.44, ss.671-688, 2014 (SSCI)
- XI. **Foreign Equity Trading and Average Stock-return Volatility**  
Umutlu M., Akdeniz L., Salih A.  
WORLD ECONOMY, cilt.36, sa.9, ss.1209-1228, 2013 (SSCI)
- XII. **The equity premium in consumption and production models**  
Akdeniz L., Dechert W. D.  
Macroeconomic Dynamics, cilt.16, sa.SUPPL. 1, ss.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, cilt.217, sa.7, ss.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, cilt.34, sa.3, ss.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, cilt.60, sa.2, ss.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, cilt.40, sa.6, ss.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, cilt.27, sa.7, ss.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, cilt.31, sa.7, ss.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, cilt.376, ss.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, cilt.6, sa.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, cilt.36, sa.5, ss.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, cilt.36, sa.5, ss.6-26, 2000 (SSCI)
- XXIII. **Risk and return in a dynamic general equilibrium model**  
Akdeniz L.  
Journal of Economic Dynamics and Control, cilt.24, sa.5-7, ss.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, cilt.21, sa.6, ss.981-1003, 1997 (SSCI)

## **Diğer Dergilerde Yayınlanan Makaleler**

- I. **Role of strong versus weak networks in small business growth in an emerging economy**  
Kozan M. K., Akdeniz L.  
Administrative Sciences, cilt.4, sa.1, ss.35-50, 2014 (Scopus)

## **Kitaplar**

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

## **Bilimsel Kuruluşlardaki Üyelikler / Görevler**

American Finance Association, Üye, 2000 - Devam Ediyor , Amerika Birleşik Devletleri  
Society for Computational Economics, Üye, 1996 - Devam Ediyor , Amerika Birleşik Devletleri

## **Metrikler**

Yayın: 26  
Atıf (WoS): 147  
Atıf (Scopus): 280  
H-İndeks (WoS): 6  
H-İndeks (Scopus): 9

## **Ödüller**

Akdeniz L., Öğretiminde Üstün Başarı Ödülü, İhsan Doğramacı Bilkent Üniversitesi, Ocak 2005