Prof. Dr. Levent Akdeniz

Kişisel Bilgiler

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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

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, cilt.84, ss.140-153, 2023 (SSCI)

II. **Determinants of ICO success and post-ICO performance**
Aslan A., Şensoy A., Akdeniz L.
Borsa Istanbul Review, cilt.23, sa.1, ss.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, 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)

Kitap & Kitap Bölümleri

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