



Assoc. Prof. Dr. ATILLA ÇİFTER

Gayrettepe Social Sciences Campus

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Interview Hours: Pazartesi - 13:00 - 14:00

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EDUCATIONAL INFORMATION

Degree	University	Department	Year(s)
Doctoral Degree	Marmara University	Econometrics (Phd)	2008 - 2010
Master's Degree	Marmara University	Financial Markets and Investment Management (Master's) (with Thesis)	2004 - 2006
Bachelor's Degree	Dokuz Eylül University	Department of Economics	1994 - 1999

RESEARCH AREAS

Financial economics, Financial econometrics, Applied macroeconometrics, Risk management

ACADEMIC DUTIES

Duty	University	Area	Year(s)
Associate Professor	Altinbas University	Department of Economics	2015 -
Assistant Professor	Istanbul Kemerburgaz University	Department of International Logistics Management	2011 - 2015
Assistant Professor	Okan University	Banking and Finance Department	2010 - 2011

ADMINISTRATIVE DUTIES

Duty	University	Year(s)
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ACADEMIC AND PROFESSIONAL MEMBERSHIPS

Organisation	Membership	Year(s)
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NON-UNIVERSITY EXPERIENCE

Country	Organisation	Duty	Year(s)
Turkey	Ozka Tyres	Financial Consultant to the Board of Directors (Part time)	2024 -
Turkey	Birikim Varlık Yönetim Şirketi	Academic Advisor on Credit Risk Modelling (Part-time)	2016 - 2020
Turkey	Sekerbank	B/S and IFRS Consolidation Manager	2007 - 2010
Turkey	Deniz Investment	Financial Reporting Manager	2007 - 2007
Turkey	Goldas	Production Auditor	2005 - 2007
Turkey	Garanti Bank	Internal Control Manager	2003 - 2005
Turkey	Esbank	Assistant Internal Auditor	1999 - 2002

BOOKS

ARTICLES

ARTICLES**Oil Prices and Stock Returns in the MENA Countries: A Firm-level Data Analysis**

DOĞAN FADİME İREM, ÇİFTER ATILLA, AKAY HÜSEYİN GÖKHAN

Emerging Markets Finance and Trade, 2021

[International](#) DOI: 10.1080/1540496X.2020.1809374**Portfolio value-at-risk with two-sided Weibull distribution: Evidence from cryptocurrency markets**

silahlı baykar, DİNGEÇ KEMAL DİNÇER, ÇİFTER ATILLA, AYDIN NEZİR

FINANCE RESEARCH LETTERS, 2021

[International](#) DOI: 10.1016/j.frl.2019.101425**Turkish tourism, exchange rates and income**

AKAY HÜSEYİN GÖKHAN, ÇİFTER ATILLA, TEKE ÖZDEMİR

TOURISM ECONOMICS, 2017

[International](#) DOI: 10.5367/te.2015.0497**Stock returns inflation and real activity in developing countries A Markov switching approach**

ÇİFTER ATILLA

Panaeconomicus, 2015

[International](#) DOI: 10.2298/PAN1501055C**Bank concentration and non performing loans in Central and Eastern European countries**

ÇİFTER ATILLA

Journal of Business Economics and Management, 2014

[International](#) DOI: 10.3846/16111699.2012.720590**Exchange rate exposure at the firm and industry levels Evidence from Turkey**

ÇİFTER ATILLA

Economic Modelling, 2014

[International](#) DOI: 10.1016/j.econmod.2014.09.003**Forecasting Electricity Price Volatility with Markov switching GARCH Models Evidence from the Nordic Electric Power Market**

ÇİFTER ATILLA

Electric Power Systems Research, 2013

[International](#)**Gender Differences in Macroeconomic Expectations Evidence from Turkey**

ÇİFTER ATILLA

Quality & Quantity, 2013

[International](#)**Volatility Forecasting with Asymmetric Normal Mixture GARCH model Evidence from South Africa**

ÇİFTER ATILLA

Romanian Journal of Economic Forecasting, 2012

[International](#)**Value at Risk Estimation with Wavelet Based Extreme Value Theory Evidence from Emerging Markets**

ÇİFTER ATILLA

Physica A: Statistical Mechanics and Its Applications, 2011

[International](#)**Analysis of sectoral credit default cycle dependency with wavelet networks Evidence from Turkey**

Çifter Atilla, Yilmazer Sait, Çifter Elif

Economic Modelling, 2009

[International](#) DOI: 10.1016/j.econmod.2009.07.014

ARTICLES

A Signal Processing Model for Time Series Analysis The Effects of International F X Markets on Domestic Currencies Using Wavelet Networks

ÇİFTER ATILLA

International Review of Electrical Engineering-IREE, 2008

International

PROCEEDINGS

PROJECTS

AYP2022-1 Altınbaş Üniversitesi'nde Ders Kalite ve Ders Değerlendirme Anketinin Geliştirilmesi (Executive)

Scientific research project supported by Higher Education Institutions, 04.10.2023 - 30.09.2023

National Completed

THESIS SUPERVISION

Impact of Unorthodox Monetary Policy on Sectoral International Trade Performance

İSLAM ALAYBEYOĞLU

2024 Master's Degree

An Empirical Analysis on the Effect of Oil Prices on Producer Price Inflation in Türkiye

BERK CEM KÖSE

2024 Master's Degree

COURSES

Course Type	Course Code	Course Name
Bachelor's Degree	ECON401	TURKISH ECONOMY
Bachelor's Degree	ECON200	TURKISH ECONOMY
Bachelor's Degree	ECON310	INTRODUCTION TO R
Bachelor's Degree	ECON280	PRINCIPLES OF ECONOMICS
Bachelor's Degree	ECON415	ADVANCED TOPICS IN FINANCIAL ECONOMICS
Bachelor's Degree	ECON202	MACROECONOMIC THEORY
Bachelor's Degree	MAN215.1	STATISTICS FOR SOCIAL SCIENCES
Bachelor's Degree	MAN213	QUANTITATIVE METHODS IN BUSINESS
Bachelor's Degree	MAN214	APPLIED STATISTICS
Bachelor's Degree	ILM312	R PROGRAMMING FOR DATA SCIENCE

PERSONAL INFORMATION

CONTACT INFORMATION

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