

Prof. Dr. ATİLLA ÇİFTER

Gayrettepe Social Sciences Campus
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Interview Hours: Salı 13:00-14:00, Perşembe 12:00-13:00.
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EDUCATIONAL INFORMATION

Degree	University	Department	Year(s)
Doctoral Degree	Marmara University	Econometrics (Phd)	2006 - 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)
Prof. Dr.	Altinbas University	Economics	2026 -
Associate Professor	Altinbas University	Department of Economics	2015 - 2025
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)

ACADEMIC AND PROFESSIONAL MEMBERSHIPS

Organisation	Membership	Year(s)

NON-UNIVERSITY EXPERIENCE

Country	Organisation	Duty	Year(s)
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

Ekonomik Büyüme ve Güncel Tartışmalar
VARDAR NEVZAT BARIŞ,ÇİFTER ATİLLA,ERHAN GÖZDE,IŞIK MEHTAP
Özgür Yayıncılık, 978-625-5646-11-8, 2025
Scientific Book Chapter(s)

Research Methodology in Data Envelopment Analysis DEA
ÇİFTER ATİLLA

BOOKS

(Florida: Universal Publishers, 1599429500, 2008
EN_cv_academic_kitapturleri_diger Chapter(s)

ARTICLES

Logistics performance and agricultural exports: evidence from Sub-Saharan Africa
VARDAR NEVZAT BARIŞ,ÇİFTER ATİLLA,DELİPINAR GÜL ESİN
Agrekon, 2025
International DOI: 10.1080/03031853.2025.2581678

How uncertainty affects firm performance in the textile and clothing industry: a comparison of European manufacturing and retail firms
VARDAR NEVZAT BARIŞ,ÇİFTER ATİLLA
Empirica, 2025
International DOI: 10.1007/s10663-025-09659-x

The effect of unorthodox monetary policy on inflation in Türkiye: evidence from the synthetic control Method
ÇİFTER ATİLLA,VARDAR NEVZAT BARIŞ,AKAY HÜSEYİN GÖKHAN,ERHAN GÖZDE
Applied Economics Letters, 2025
International DOI: 10.1080/13504851.2025.2522910

Economic policy uncertainty and capital investment: Evidence from European tourism firms
VARDAR NEVZAT BARIŞ,ÇİFTER ATİLLA
TOURISM ECONOMICS, 2025
International DOI: 10.1177/13548166251314273

Changes in the Number of Newly Diagnosed Lung Cancer Patients Before and During the COVID-19 Pandemic: A Single-Center Experience
GÜL ŞULE,UYSAL MEHMET ATİLLA,ÇİFTER ATİLLA,NİKSARLIOĞLU ELİF YELDA
TURKISH THORACIC JOURNAL, 2022
International DOI: 10.5152/TurkThoracJ.2022.21304

Working capital management and firm performance in the hospitality and tourism industry
CHAMBERS NURGÜL,ÇİFTER ATİLLA
INTERNATIONAL JOURNAL OF HOSPITALITY MANAGEMENT, 2022
International DOI: 10.1016/j.ijhm.2022.103144

The relationship between Google search interest for pulmonary symptoms and COVID-19 cases using dynamic conditional correlation analysis
ÇINARKA HALİT,UYSAL MEHMET ATİLLA,ÇİFTER ATİLLA,NİKSARLIOĞLU ELİF YELDA,ÇARKOĞLU ASLI
SCIENTIFIC REPORTS, 2021
International DOI: 10.1038/s41598-021-93836-y

Oil Prices and Stock Returns in the MENA Countries: A Firm-level Data Analysis
DOĞAN FADİME İREM,ÇİFTER ATİLLA,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 ATİLLA,AYDIN NEZİR
FINANCE RESEARCH LETTERS, 2021
International DOI: 10.1016/j.frl.2019.101425

Turkish tourism, exchange rates and income
AKAY HÜSEYİN GÖKHAN,ÇİFTER ATİLLA,TEKE ÖZDEMİR
TOURISM ECONOMICS, 2017
International DOI: 10.5367/te.2015.0497

ARTICLES

Stock returns inflation and real activity in developing countries A Markov switching approach
ÇİFTER ATİLLA
Panoeconomicus, 2015
International DOI: 10.2298/PAN1501055C

Bank concentration and non performing loans in Central and Eastern European countries
ÇİFTER ATİLLA
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 ATİLLA
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 ATİLLA
Electric Power Systems Research, 2013
International

Gender Differences in Macroeconomic Expectations Evidence from Turkey
ÇİFTER ATİLLA
Quality & Quantity, 2013
International

VOLATILITY FORECASTING WITH ASYMMETRIC NORMAL MIXTURE GARCH MODEL:EVIDENCE FROM SOUTH AFRICA
ÇİFTER ATİLLA
ROMANIAN JOURNAL OF ECONOMIC FORECASTING, 2012
International

Volatility Forecasting with Asymmetric Normal Mixture GARCH model Evidence from South Africa
ÇİFTER ATİLLA
Romanian Journal of Economic Forecasting, 2012
International

Value at Risk Estimation with Wavelet Based Extreme Value Theory Evidence from Emerging Markets
ÇİFTER ATİLLA
Physica A: Statistical Mechanics and Its Applications, 2011
International

Analysis of sectoral credit default cycle dependency with waveletnetworks: Evidence from Turkey
ÇİFTER ATİLLA
ECONOMIC MODELLING, 2009
National DOI: 10.1016/j.econmod.2009.07.014

Analysis of sectoral credit default cycle dependency with wavelet networks Evidence from Turkey
Cifter Atilla, Yilmazer Sait, Cifter Elif
Economic Modelling, 2009
International DOI: 10.1016/j.econmod.2009.07.014

A Signal Processing Model for Time Series Analysis The Effects of International F X Markets on Domestic Currencies Using Wavelet Networks
ÇİFTER ATİLLA
International Review of Electrical Engineering-IREE, 2008
International

PROCEEDINGS

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

The effect of corporate governance index inclusion on stock performance in Borsa İstanbul
HARUN TURAN
2025 Master's Degree

Macroeconomic determinants of portfolio flows to Türkiye
OĞUZHAN BAŞDOĞAN
2025 Master's Degree

Macroeconomic Determinants of Portfolio Flows to Turkey
Oğuzhan Başdoğan
2025 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

Impact of Unorthodox monetary policy on sectoral international trade performance
İSLAM ALAYBEYOĞLU
2024 Master's Degree

The Effects of the Covid-19 Pandemic and the Russia-Ukranie War on Food Security: The Case of Morocco and Turkey
Hamza Chergui Hali
2023 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	MAN214	APPLIED STATISTICS
Bachelor's Degree	ILM312	R PROGRAMMING FOR DATA SCIENCE
Bachelor's Degree	ILM417	OPERATIONAL RISK MANAGEMENT

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CONTACT INFORMATION

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