



Prof. Dr. ATILLA ÇİFTER

Gayrettepe Social Sciences Campus
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Interview Hours: Çarşamba 12:00-13:00, 13:30-14:30
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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)
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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	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

Economic policy uncertainty and capital investment: Evidence from European tourism firms

VARDAR NEVZAT BARIŞ, ÇİFTER ATILLA
TOURISM ECONOMICS, 2025

International DOI: 10.1177/13548166251314273

ARTICLES**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 ATILLA, ÇİFTER ATILLA, 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 ATILLA
INTERNATIONAL JOURNAL OF HOSPITALITY MANAGEMENT, 2022

[International](#) DOI: 10.1016/j.ijhm.2022.103144

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

The relationship between Google search interest for pulmonary symptoms and COVID-19 cases using dynamic conditional correlation analysis

ÇINARCA HALİT, UYSAL MEHMET ATILLA, ÇİFTER ATILLA, NİKSARLIOĞLU ELİF YELDA, ÇARKOĞLU ASLI
SCIENTIFIC REPORTS, 2021

[International](#) DOI: 10.1038/s41598-021-93836-y

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](#)

ARTICLES

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 wavelet networks Evidence from Turkey

Cifter Atilla, Yilmazer Sait, Cifter Elif

Economic Modelling, 2009

International DOI: 10.1016/j.econmod.2009.07.014

Analysis of sectoral credit default cycle dependency with wavelet networks: Evidence from Turkey

ÇİFTER ATİLLA

ECONOMIC MODELLING, 2009

National 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

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

Macroeconomic Determinants of Portfolio Flows to Turkey

Oğuzhan Başdoğan

2025 Master's Degree

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

The Effects of the Covid-19 Pandemic and the Russia-Ukraine 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

PERSONAL INFORMATION

CONTACT INFORMATION

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