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EMPLOYMENT

Assistant Professor of Finance, Sabancı University (2016 –)

EDUCATION

Ph.D. Finance, School of Management, Sabancı University, 2016
M.S. Mathematical Finance, Questrom School of Business, Boston University, 2010
B.S Electronics Engineering, Sabancı University, 2009

JOURNAL PUBLICATIONS

Predicting Equity Returns in Emerging Markets, *Emerging Markets Finance and Trade*, forthcoming (with Yigit Atilgan and K. Ozgur Demirtas)

Decomposing Value Globally, *Applied Economics*, 2020, 52(42), 4659-4676 (with Yigit Atilgan, K. Ozgur Demirtas and İmra Kirli)

Left-Tail Momentum: Underreaction to Bad News, Costly Arbitrage and Equity Returns, *Journal of Financial Economics*, 2020, 135(3), 725-753 (with Yigit Atilgan, Turan G. Bali and K. Ozgur Demirtas)

Downside Beta and The Cross-Section of Equity Returns: A Decade Later, *European Financial Management*, 2020, 26(2), 316-347 (with Yigit Atilgan and K. Ozgur Demirtas)

Global Downside Risk and Equity Returns, *Journal of International Money and Finance*, 2019, 98 (with Yigit Atilgan, Turan G. Bali and K. Ozgur Demirtas)

Downside Beta and Equity Returns around the World, *Journal of Portfolio Management*, 2018, 44(7), 39-54 (with Yigit Atilgan, Turan G. Bali, K. Ozgur Demirtas)

Liquidity and Equity Returns in Borsa Istanbul, *Applied Economics*, 2016, 48(52), 5075-5092 (with Yigit Atilgan and K. Ozgur Demirtas)

BOOK CHAPTERS

Hedge Fund Strategies in the Post-Crisis Era, In Douglas Cumming and Geoffrey Wood (Ed.), *The Oxford Handbook of Hedge Funds*, 2020, Oxford University Press (with Yigit Atilgan and Turan G. Bali)

Predicting Equity Returns in Developed Markets, In Škrinjarčić, T., Čižmešija, M., & Christiansen, B. (Eds.), *Recent Applications of Financial Risk Modelling and Portfolio Management*, 2021, 68-90, IGI Global

OTHER PUBLICATIONS AND REPORTS

Equity Pricing Factors in Turkish Markets, 2020. Center of Excellence in Finance Research Report, Sabanci University (with Yigit Atilgan)

Liquidity and Equity Returns in Borsa Istanbul, 2019. Center of Excellence in Finance Research Report, Sabanci University

Equity Return Anomalies in Turkish Markets, 2019. Center of Excellence in Finance Research Report, Sabanci University (with Yigit Atilgan)

A Time-Series Analysis of Optimal Portfolio Weights in Turkey, 2018. Center of Excellence in Finance Research Report, Sabanci University

Historical Performance Analysis of Country Equity Indices, 2017. Center of Excellence in Finance Research Report, Sabanci University (with Yigit Atilgan and K. Ozgur Demirtas)

PAPER PRESENTATIONS

International Conferences

Eurasia Business and Economics Society Conference, Istanbul, July 2020

Eurasia Business and Economics Society Conference, Lisbon, October 2019

Telfer Annual Conference on Accounting and Finance, Ottawa, May 2019

Financial Management Association Annual Meeting, San Diego, October 2018

European Financial Management Association Meeting, Milan, June 2018

Financial Association European Meeting, Kristiansand, June 2018

SSEM Euroconference: Emerging Market Economies, Lodz, June 2018

European Financial Management Association Meeting, Athens, June 2017

Annual Conference of the Multinational Finance Society, Bucharest, June 2017

Paris Financial Management Conference, Ipag Business School, December 2016

Local Meetings

7th International Congress on Accounting and Finance Research, Zonguldak, October 2020

Turkish Finance Workshop, Koc University, November 2017

National Finance Symposium, Hitit University, October 2015

International Istanbul Finance Congress, Kadir Has University, May 2013

AWARDS AND HONORS

Graduate Scholarship and TUBITAK National Ph.D. Scholarship Program, Sabanci University, 2010-2015

Dean's Achievement Scholarship, Questrom School of Business, Boston University, 2009

High Honor Graduate, B.S., Sabanci University, 2009

MASTERS ADVISORY

Ayşe Gul Canbaz, Can Investor's Sentiment from Forum Posts Predict Bitcoin Return, 2020 (thesis co-advisor)

TEACHING

Undergraduate: Financial Management, Investment Decision Making, Investments

Masters: Valuation, Investments

Doctoral: Empirical Asset Pricing

UNIVERSITY SERVICE

Masters in Finance (MiF) Academic Director, 2017-2019

Academic Advisor/Foundations Development Program Advisor for CIAD, 2016-present

School of Management Curriculum and Assessment Committee, 2017-2019

School of Management Faculty Board, 2017-2019

School of Management Faculty Administrative Board, 2017-2019

Sabancı University Student Event Committee, 2016-2018