ÖZCAN CEYLAN, Ph.D.

Faculty of Applied Sciences, Özyeğin University, İstanbul - TURKEY
ozcan.ceylan@ozyegin.edu.tr

RESEARCH AREAS

Behavioral finance, high frequency econometrics, asset pricing, financial stability, international finance, market microstructure

EDUCATION

Nov. 2006 - Oct. 2011
Paris West University Nanterre La Défense, France
Ph.D. in Economics
Dissertation title: Counter-cyclical risk aversion and psychological biases – Intraday data based studies on French financial market.

Sep. 2005 - Sep. 2006
Paris West University Nanterre La Défense, France
MA in Economics
Specialization: Institutional Economics

Sep. 2001 - Jun. 2005
Galatasaray University, Turkey
BA in Economics

TEACHING EXPERIENCE

Sep. 2018 - present
Faculty of Applied Sciences, Özyeğin University, Turkey
Assistant Professor
Undergraduate level courses – Quantitative Decision Techniques, Finance, Applied Economics

Sep. 2018 - present
Faculty of Business, Özyeğin University, Turkey
Adjunct Assistant Professor
Undergraduate level course – Financial Econometrics
Graduate level course – Applied Financial Econometrics

Jan. 2014 - Aug. 2018
Department of Business Administration, Altınbaş University, Turkey
Assistant Professor
Undergraduate level courses— Managerial Economics, Investment Analysis & Portfolio Management, Financial Accounting, Managerial Accounting, Derivative Securities
Graduate level courses—Financial Accounting (MBA), Financial Management (MBA)
Mentored MBA Capstone Projects

Sep. 2012 - Aug. 2013
Department of Banking and Finance, Girne American University, Northern Cyprus
Lecturer
Undergraduate level courses—Business Finance, Portfolio Theory & Management, Public Finance
Graduate level courses— Investments (MSc), Commercial Bank Management (MBA)

Oct. 2009 - Sept. 2011
Department of Economics, Paris West University Nanterre La Défense, France
Teaching & Research Assistant
Undergraduate level courses—Macroeconomics, Microeconomics

Feb. 2008 - Sep. 2009 **Department of Economics, Paris West University Nanterre La Défense, France**
Junior Lecturer
Undergraduate level course—Microeconomics

ADMINISTRATIVE EXPERIENCE

Jan. 2016 - Nov. 2017 **Istanbul Altınbaş University, Turkey**
Department Head of Business Administration
Duties & Responsibilities: Curriculum development, processing internship files, evaluation and processing of transfer students, providing coordination between agreed corporations and students in CO-OP (Co-operative education) program, participation in Department's Search Committee.

Sep. 2012 - Aug. 2013 **Girne American University, Northern Cyprus**
Department Head of Banking and Finance
Duties & Responsibilities: Curriculum development, managing IACBE and ECBE accreditations, processing internship files, evaluation and processing of transfer students.

AWARDS & HONORS

Feb. 2016 Nominee for International Research Fellowship for Postdoctoral Research, TUBITAK (The Scientific and Technological Research Council of Turkey)

Oct. 2011 PhD with Highest Distinction, Paris West University Nanterre La Défense

Nov. 2006 - Oct. 2009 Doctoral Research Fellowship, French Ministry of National Education

PUBLICATIONS & CONFERENCES

Articles in SSCI Journals

Ceylan, Ö. (2021). Time-Varying Risk Aversion and its Macroeconomic and Financial Determinants: A Comparative Analysis in the U.S. and French Financial Markets. *Finance Research Letters, 41.* DOI: 10.1016/j.frl.2020.101804

Ceylan, Ö. (2021). Dynamics of global stock market correlations: the VIX and attention allocation. *Journal of Applied Economics*, 24(1), 392-400.

Ceylan, Ö. (2017). Global Risk Aversion Spillover Dynamics and Investors' Attention Allocation. *Annals of Economics and Finance, 18*(1), 99-109.
URL: http://down.aefweb.net/AefArticles/aef180105Ceylan.pdf

Ceylan, Ö. (2015). Limited Information-Processing Capacity and Asymmetric Stock Correlations. *Quantitative Finance*, *15*(6), 1031-1039. DOI: 10.1080/14697688.2013.808374

Ceylan, Ö. (2014). Time-varying Volatility Asymmetry: A Conditioned HAR-RV (CJ) EGARCH-M Model, *Journal of Risk*, *17*(2), 21-49. DOI: 10.21314/JOR.2014.295

Articles in Other Indexed Journals

Ceylan, Ö. (2023). Analysis of Dynamic Connectedness among Sovereign CDS Premia. *World Journal of Applied Economics, 9*(1), 33-47. https://doi.org/10.22440/wjae.9.1.2

Ceylan, Ö. (2023). Revisiting the Nexus between Turkish Tourism Index Returns and Economic Policy Uncertainty: Partial Wavelet Coherence Analysis. *Journal of Applied and Theoretical Social Sciences, 5*(3), 251-269. https://doi.org/10.37241/jatss.2023.92

Book Chapters

Ceylan, Ö. (2022). Hedging Effectiveness of the VIX ETPs: An Analysis of the Time-Varying Performance of the VXX. In M. Madaleno, E. Vieira & N. Bărbuță-Mișu (Eds.), Handbook of Research on New Challenges and Global Outlooks in Financial Risk Management. IGI Global: Hershey, PA. DOI: 10.4018/978-1-7998-8609-9.ch018.

Ceylan, Ö. (2020). Dynamics of the Relation Between Producer and Consumer Price Indexes: A Comparative Analysis in the U.S. Market. In B. W. Sloboda & Y. Sissoko (Eds.), Applied Econometric Analysis: Emerging Research and Opportunities. Hershey, PA: IGI Global. DOI: 10.4018/978-1-7998-1093-3.ch002

Conference Proceedings

Ceylan, Ö. (2023). Dynamic Connectedness between European Credit Default Swap Premia. Proceedings of The 3rd International Conference on New Trends in Management, Business and Economics (pp.1-15). Diamond Scientific Publishing.

Papers Delivered in International Conferences

Dynamic Connectedness between European CDS Premia.

- 3rd International Conference on New Trends in Management, Business and Economics, Amsterdam, Netherlands, 15 July 2022.

Analysis of dynamic connectedness among sovereign CDS premia.

- 8th International Conference on Economics of Turkish Economic Association, Cappadocia, Turkey, 1-4 September 2022.

Analysis of the dynamic conditional correlations between the U.S. and the European stock market returns.

- 11th Economics & Finance Conference, Rome, Italy, 27-30 May 2019.

Global risk aversion dynamics before and after the subprime crisis.

- Finance and Economics Conference, Frankfurt am Main, Germany, 5-7 August 2015.
- 1st Symposium on Quantitative Finance and Risk analysis, Santorini, Greece, 11-12 June 2015.

Dynamic estimation of volatility risk premium and its macro-financial determinants for the French stock market.

- FUR (Foundations and Applications of Utility, Risk and Decision Theory) XIV. International Conference, Newcastle University, Newcastle, UK, 15-18 June 2010.
- International Journal of Arts and Sciences (IJAS) Conference, Harvard University, Cambridge Massachusetts, USA, 31 May-3 June 2010.

ACADEMIC & COMMUNITY SERVICE

Journals Refereed & Editorship

Journal of Applied Economics (Associate Editor)
Anatolia: A Journal of Tourism Research (Associate Editor)
Cogent Economics and Finance
Journal of Empirical Finance
International Economics
Journal of Mathematical Finance
Ankara University Faculty of Social Sciences Journal

Seminars

Organized a seminar in which Graciela L. Kaminsky from George Washington University presented on “Sovereign Crises in Latin America 1820-1931” at Altinbas University in Turkey in 2014.
Delivered a speech on “Banking Crisis in Cyprus” at Girne American University in Northern Cyprus in 2013.

LANGUAGES

Turkish (native), French (fluent), English (fluent)

SOFTWARE SKILLS

SAS, R, Python, STATA, MATLAB, EViews.