

ÖZCAN CEYLAN, Ph.D.

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RESEARCH AREAS

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

EDUCATION

- Nov. 2006 - **Paris West University Nanterre La Défense, France**
Oct. 2011 *Ph.D. in Economics*
Dissertation title: Counter-cyclical risk aversion and psychological biases – Intraday data based studies on French financial market.
- Sep. 2005 - **Paris West University Nanterre La Défense, France**
Sep. 2006 *MA in Economics*
Specialization: Institutional Economics
- Sep. 2001 - **Galatasaray University, Turkey**
Jun. 2005 *BA in Economics*

TEACHING EXPERIENCE

- Sep. 2018 - **School of Applied Sciences, Özyeğin University, Turkey**
present *Assistant Professor*
Undergraduate level courses – Quantitative Decision Techniques, Finance, Applied Economics
- Sep. 2018 - **Faculty of Business, Özyeğin University, Turkey**
present *Adjunct Assistant Professor*
Undergraduate level course – Financial Econometrics
Graduate level course – Applied Financial Econometrics
- Jan. 2014 - **Department of Business Administration, Altınbaş University, Turkey**
Aug. 2018 *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 - **Department of Banking and Finance, Girne American University, Northern Cyprus**
Aug. 2013 *Lecturer*
Undergraduate level courses—Business Finance, Portfolio Theory & Management, Public Finance
Graduate level courses— Investments (MSc), Commercial Bank Management (MBA)
- Oct. 2009 - **Department of Economics, Paris West University Nanterre La Défense, France**
Sept. 2011 *Teaching & Research Assistant*
Undergraduate level courses—Macroeconomics, Microeconomics

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

ADMINISTRATIVE EXPERIENCE

Jan. 2016 - **İstanbul Altınbaş University, Turkey**
Nov. 2017 *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 - **Girne American University, Northern Cyprus**
Aug. 2013 *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 - Doctoral Research Fellowship, French Ministry of National Education

Oct. 2009

PUBLICATIONS & CONFERENCES

Articles in SSCI Journals

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

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](https://doi.org/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](https://doi.org/10.21314/JOR.2014.295)

Book Chapters

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](https://doi.org/10.4018/978-1-7998-1093-3.ch002)

Papers Delivered in International Conferences

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.

Work in Progress

Ceylan, Ö. Dynamics of Global Stock Market Correlations: The VIX and Attention Allocation (submitted to *International Review of Finance*).

Comovements in sovereign CDS premia: Risk preferences or style investing

Limit Order Book Dynamics, Belief Dispersion and Risk Aversion

ACADEMIC & COMMUNITY SERVICE

Journals Refereed

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, STATA, EViews.