

# ÖZCAN CEYLAN, Ph.D.

School of Applied Sciences, Ozyegin University, Istanbul - TURKEY

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90 216 564 9415

## AREAS OF RESEARCH INTEREST

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

## EDUCATION

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- November 2006 to  
October 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.
- September 2005 to  
September 2006  
**Paris West University Nanterre La Défense, France**  
*MA in Economics*  
Specialization: Institutional Economics
- September 2001 to  
June 2005  
**Galatasaray University, Turkey**  
*BA in Economics*

## TEACHING EXPERIENCE

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- September 2018 to  
present  
**School of Applied Sciences, Ozyegin University, Turkey**  
*Assistant Professor*  
Undergraduate level course – Quantitative Decision Techniques
- September 2018 to  
present  
**Faculty of Business, Ozyegin University, Turkey**  
*Adjunct Assistant Professor*  
Undergraduate level course – Financial Econometrics
- January 2014 to  
August 2018  
**Department of Business Administration, Altinbas 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
- September 2012 to  
August 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)
- October 2009 to  
September 2011  
**Department of Economics, Paris West University Nanterre La Défense, France**  
*Teaching & Research Assistant*  
Undergraduate level courses—Macroeconomics, Microeconomics
- February 2008 to  
September 2009  
**Department of Economics, Paris West University Nanterre La Défense, France**  
*Junior Lecturer*  
Undergraduate level course—Microeconomics

## ADMINISTRATIVE EXPERIENCE

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- January 2016 to  
November 2017  
**Istanbul Altinbas 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.

September 2012 to  
August 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.

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**ACADEMIC & COMMUNITY SERVICE**

**Journals Refereed**

Journal of Empirical Finance

Economie Internationale

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.

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**AWARDS & HONORS**

February 2016

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

October 2011

PhD with Highest Distinction, Paris West University Nanterre La Défense

November 2006 to  
October 2009

Doctoral Research Fellowship, French Ministry of National Education

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**PUBLICATIONS & CONFERENCES**

**Publications in SSCI Journals**

2017

Global Risk Aversion Spillover Dynamics and Investors' Attention Allocation, *Annals of Economics and Finance*, 18(1), 99-109.

2015

Limited Information-Processing Capacity and Asymmetric Stock Correlations, *Quantitative Finance*, 15(6), 1031-1039.

2014

Time-varying Volatility Asymmetry: A Conditioned HAR-RV (CJ) EGARCH-M Model, *Journal of Risk*, 17(2), 21-49.

**Papers Delivered in International Conferences**

2015

Global risk aversion dynamics before and after the subprime crisis

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

2010

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**

Dynamic estimation of volatility risk premium and its macro-financial determinants: a comparative analysis on U.S. and French stock markets.

Limit Order Book Dynamics, Belief Dispersion and Risk Aversion.

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**MEMBERSHIPS & AFFILIATIONS**

September 2014 to  
August 2018

Altinbas University Social and Economic Research Center

September 2012 to  
present

Galatasaray University Economic Research Center

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**LANGUAGES**

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

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**SOFTWARE SKILLS**

SAS, R, STATA, EViews.