UMUT GÖKÇEN

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Education

**BOSTON COLLEGE**, **Carroll School of Management** Boston, MA

*Ph.D. in Finance, August 2010*

**COLUMBIA UNIVERSITY**, **School of Engineering and Applied Science** New York, NY

*Master of Science in Financial Engineering, January 2004*

**BARUCH COLLEGE/CUNY, Zicklin School of Business** New York, NY

*Full-Time Honors MBA Program, June 2002*

**ISTANBUL TECHNICAL UNIVERSITY** Istanbul, Turkey

*Bachelor of Science in Mechanical Engineering, February 2000*

Bibliography

*“Firm Boundaries, Incentives and Fund Performance: Evidence from a Private Pension Fund System”,* with S. Mehmet Özsoy and Atakan Yalçın

* Published, Jun. 2020, *Emerging Markets Review*

*“Trading Volume, Return Variability and Short-Term Momentum”,* with Thierry Post

* Published, Nov. 2016*, The European Journal of Finance*

*“The Case against Active Pension Funds: Evidence from the Turkish Private Pension System”,* with Atakan Yalçın

* Published, Apr. 2015, *Emerging Markets Review*

*“Factor Investing in the Turkish Equity Market”*, 2020

* Presented at the 2020 Brown Bag seminar at Özyeğin University
* Presented at the 2019 Finance Workshop at Sabancı University

*“Conflicts of Interest at Affiliated Mutual Funds”,* with S. Mehmet Özsoy, 2020

* Working paper

*“Financial Sector Volatility Connectedness and Equity Returns”*, with Mert Demirer and Kamil Yılmaz, 2019

* Working paper

*“Market Value of Banking Relationships: New Evidence from the Financial Crisis of 2008”,* 2009

* Doctoral Thesis

Research Areas

Pension Funds, Factor Investing, Asset Allocation, Market Efficiency, Empirical Asset Pricing

Teaching

*Doctoral*: Empirical Asset Pricing, *Masters*: Portfolio Management, *Undergraduate*: Investments

Professional Experience

**ÖZYEĞİN UNIVERSITY, Faculty of Business** Istanbul, Turkey

*Assistant Professor of Finance* 07/2019 – Present

**OHE Consultancy** Istanbul, Turkey

*Research Director* 01/2018 – Present

* Developed a fund ratings methodology for the private pension fund system in Turkey (officially approved by the Turkish Capital Markets Association as of Jan-2019)
* Consulted on the risk profiling survey prepared by the Insurance Association of Turkey to better match robo-advisory and private pension clients’ risk preferences to their asset allocation
* Attend investment committee meetings at Garanti Pension and prepare monthly performance reports on active fund managers
* Back-test tactical asset allocation models

**KOÇ UNIVERSITY**, **College of Administrative Sciences and Economics** Istanbul, Turkey

*Assistant Professor of Finance* 09/2010 – 06/2019

**BOSTON COLLEGE**, **Carroll School of Management** Boston, MA

*Instructor* 09/2008 – 12/2008

Honors and Awards

* *The SAC Capital PhD Candidate Award for Outstanding Research*, WFA, 2010
* *Graduate Fellowship*, Carroll School of Management, Boston College, 2004 – 2010
* *Full-Time Honors MBA Scholarship,* Zicklin School of Business, Baruch College/CUNY, 2002

Academic Services

* Referee for: *Journal of Banking and Finance, Journal of Financial Intermediation, Emerging Markets Finance and Trade, International Review of Economics and Finance, Finans-Politik & Ekonomik Yorumlar Dergisi*

Graduate Student Supervision

* *Committee Member:* Okay Kıygı, PhD Thesis, 2020
* *Committee Member:* Süleyman Faruk Gözen, MA Thesis, June 2016
* *Committee Chair:* Oktay Balaman, MA Thesis, October 2012
* *Committee Member:* Hasan Çağatay Tezcan, MA Thesis, July 2012

Affiliations

Robert College Alumni Association, International House, American Finance Association, Western Finance Association, Financial Management Association

Languages

English (Fluent), Turkish (Native)

Computer and Data Skills

Stata, Python, Matlab, Excel, Bloomberg, WRDS

References

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| Turan G. Bali  Robert Parker Chair Professor of Finance  McDonough School of Business, Georgetown University  Phone: (202) 687-5388  Email: [Turan.Bali@georgetown.edu](mailto:Turan.Bali@georgetown.edu)  Kamil Yılmaz  Professor of Economics  College of Administrative Sciences and Economics  Koç University  Phone: (212) 338-1458  Email: [kyilmaz@ku.edu.tr](mailto:kyilmaz@ku.edu.tr) | Hassan Tehranian  Griffith Family Millennium Chair Professor  Finance Department  Carroll School of Management, Boston College  Phone: (617) 552-3944  Email: [hassan.tehranian@bc.edu](mailto:hassan.tehranian@bc.edu)  Atakan Yalçın  Professor of Finance  Faculty of Business  Özyeğin University  Phone: (216) 564-9587  Email: atakan.yalcin@ozyegin.edu.tr |