

UMUT GÖKÇEN

Email: umut.gokcen@ozyegin.edu.tr,
LinkedIn: <http://www.linkedin.com/in/umut-gokcen>

EDUCATION

BOSTON COLLEGE, Carroll School of Management <i>Ph.D. in Finance, August 2010</i>	Boston, MA
COLUMBIA UNIVERSITY, School of Engineering and Applied Science <i>Master of Science in Financial Engineering, January 2004</i>	New York, NY
BARUCH COLLEGE/CUNY, Zicklin School of Business <i>Full-Time Honors MBA Program, June 2002</i>	New York, NY
ISTANBUL TECHNICAL UNIVERSITY <i>Bachelor of Science in Mechanical Engineering, February 2000</i>	Istanbul, Turkey

BIBLIOGRAPHY

- "Firm Boundaries, Incentives and Fund Performance: Evidence from a Private Pension Fund System"*, with S. Mehmet Özsoy and Atakan Yalçın
- Published, 2020, *Emerging Markets Review*
- "Trading Volume, Return Variability and Short-Term Momentum"*, with Thierry Post
- Published, 2018, *The European Journal of Finance*
- "The Case against Active Pension Funds: Evidence from the Turkish Private Pension System"*, with Atakan Yalçın
- Published, 2015, *Emerging Markets Review*
- "Factor Investing in the Turkish Equity Market"*, 2023
- Submitted to *Emerging Markets Finance and Trade*
- "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, Cryptocurrencies, Empirical Asset Pricing, Asset Allocation

TEACHING

Doctoral: Empirical Asset Pricing
Masters: Portfolio Management, Blockchain and Crypto Assets
Undergraduate: Investments, Advanced Investments

PROFESSIONAL EXPERIENCE

ÖZYEĞİN UNIVERSITY, Faculty of Business
Assistant Professor of Finance

Istanbul, Turkey
07/2019 – Present

XYZ Technology
Academic Advisor

Istanbul, Turkey
02/2023 – Present

- Contributed to a TÜBİTAK (Scientific and Technological Research Council of Türkiye) grant application on developing an asset management app for the cryptocurrency market

OHE Consultancy
Research Director

Istanbul, Turkey
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 BBVA Private Pension and prepare performance reports on active fund managers
- Evaluate high-net-worth clients' portfolios in terms of asset allocation
- Backtest tactical asset allocation models

KOÇ UNIVERSITY, College of Administrative Sciences and Economics
Assistant Professor of Finance

Istanbul, Turkey
09/2010 – 06/2019

BOSTON COLLEGE, Carroll School of Management
Instructor

Boston, MA
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 Chair*: Burak Karabudak, MA Thesis, December 2022
- *Committee Member*: Okay Kıyıcı, PhD Thesis, 2022
- *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

Turan G. Bali
Robert Parker Chair Professor of Finance
McDonough School of Business, Georgetown University
Phone: (202) 687-5388
Email: Turan.Bali@georgetown.edu

Hassan Tehranian
Griffith Family Millennium Chair Professor
Finance Department
Carroll School of Management, Boston College
Phone: (617) 552-3944
Email: hassan.tehranian@bc.edu

Kamil Yılmaz
Professor of Economics
College of Administrative Sciences and Economics
Koç University
Phone: (212) 338-1458
Email: kyilmaz@ku.edu.tr

Atakan Yalçın
Professor of Finance
Faculty of Business
Özyeğin University
Phone: (216) 564-9587
Email: atakan.yalcin@ozyegin.edu.tr