Dr. Gökçe (AKSOY) TUNÇ

Adı Soyadı : Gökçe Tunç
Doğum Tarihi : 28.08.1982
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Öğrenim Durumu:

Derece	**Alan**	**Üniversite**	**Yıl**
Lisans	İngilizce İşletme	Dokuz Eylül Üniversitesi İşletme Fakültesi	2004
Bütünleşik Doktora	İşletme	İzmir Ekonomi Üniversitesi	2010

Akademik Unvanlar:

Ünvan	**Bölüm/Program**	**Üniversite**	**Yıl**
Yrd. Doç. Dr.	Bankacılık ve Finans	Okan Üniversitesi	2015-devam ediyor
Yrd. Doç. Dr.	Uluslararası Ticaret ve Finansman	İzmir Ekonomi Üniversitesi	2012-2015
Misafir Araştırmacı	Finans	University of Texas at Dallas	2009
Öğretim Görevlisi	Uluslararası Ticaret ve Finansman	İzmir Ekonomi Üniversitesi	2007- 2012
Araştırma Görevlisi	Uluslararası Ticaret ve Finansman	İzmir Ekonomi Üniversitesi	2004-2007

Yayınlar

Web of Science (WoS) endeksleri tarafından taranan dergilerde yayımlanan makaleler

- Baklaci H. F., Tunc G., Aydoğan B., Vardar G. (2011) "The impact of firm-specific public news on intraday market dynamics: Evidence from Turkish stock market"; Emerging Markets Trade and Finance , 47(6), 99-119.

- Kasman, S., Vardar, G., Tunç, G. (2011) " The impact of interest rate and exchange rate volatility on banks' stock returns and volatility: Evidence from Turkey"; Economic Modelling; 28, 3; 1328-1334.

- Tütek H., Aydoğan B., Tunç G., Vardar G. (2010) "The impact of gender differences on financial risk perceptions- Finansal risk algılamalarında cinsiyet farklılığının etkisi" Iktisat, Isletme ve Finans , Cilt 25, Sayı 292, 47-70.

- Kasman A., Tunç G.,Vardar G., Okan B., (2010) "Consolidation and commercial bank net interest margins: Evidence from the old and new European Union members and candidate countries" Economic Modelling, 27, 648–655.

- Aksoy G., Olgun O., (2009) "Optimal Hedge oranı tahminlemesi üzerine ampirik bir çalışma: VOB örneği" An Empirical Analysis on Estimation of the Optimal Hedge Ratio: The Case of TURKDEX" Iktisat, Isletme ve Finans , Cilt 24, Sayı 274, 33-53.

WoS dışındaki uluslararası endeksler tarafından taranan dergilerde yayımlanan makaleler

- Aydogan, B.;Vardar, G.; Tunç, G.(2014) "The interaction of mutual fund flows and stock returns: Evidence from the Turkish capital market", Ege Academic Review, 14(2), 163-173.

- Baklaci H.F., Erol C., Aydoğan B., Tunç G. (2014) "Performance Comparison Of Islamic (Participation) Banks And Commercial Banks In Turkish Banking Sector" Euromed Journal of Business, 9(2), 114-129.

- Vardar, G.; Tunç, G.; Aydogan, B.(2012) "Long-Run And Short-Run Dynamics Among The Sectoral Stock Indices: Evidence From Turkey" Asian Economic and Financial Review, 2 - 2, 347-357.

- Tunç, G. (2012) "Dual Long Memory Property In Returns And Volatility: Evidence From Turkish Stock Market" Business Review Cambridge, Volume 20, Number 1.

- Kasman A., Vardar G., Okan B., Aksoy G., (2009) "The Turkish Stock Market Integration with Developed and Emerging Countries' Stock Market: Evidence From Cointegration Tests with and without Regime Shifts" Review of Middle East Economics and Finance Journal, Volume 5, Issue 1, Article 2.

- Vardar G., Aksoy G., Can E. (2008), "Effects Of Interest And Exchange Rate On Volatility And Return Of Sector Price Indices At Istanbul Stock Exchange", European Journal of Economics, Finance and Administrative Sciences, Issue 11, 126-135.

Uluslararası yayınevleri tarafından yayımlanmış bilimsel içerikli kitapta bölüm

- Karaibrahimoğlu, Y. and Tunç, G. (2014) "Financial Statement Analysis under IFRSs", N.Ray and K.Chakraborty, Strategic Business Infrastructure Development and Contemporary Issues in Finance, 238-255, IGI Global Publishing

Ulusal yayınevleri tarafından yayımlanmış bilimsel içerikli kitapta bölüm

- Tunç, G.(2014) "Döviz Vadeli İşlem Sözleşmeleri ve Opsiyonlar" ,Uluslararası Finans ,Atatürk Üniversitesi Açıköğretim Fakültesi, 1-20.
-

2. Bildiriler ve Sunumlar

- Aydoğan B., Vardar G., Tunc G. "The interaction of mutual fund flows and stock returns: Evidence from the Turkish capital market", EconAnadolu 2013, June 19-21, 2013, Eskişehir
- Vardar, G., Tunc, G., Aydogan, B. "Long-Run and Short-Run Relationship among the Stock Indices: Evidence from Turkey", Eurasia Business Economics Society 2012 Conference Proceeding, January 13-14, 2012, Antalya.
- Tunç, Gokce (2012) "Dual Long Memory Property In Returns And Volatility: Evidence From Turkish Stock Market" The International Business, Finance & Economics Research Conference, Los Angeles
- Erol C., Baklaci H.F., Aydoğan B., Tunç G., "Performance Comparison of Islamic (Participation) Banks and Commercial Banks in Turkish Banking Sector", 6th Annual London Business Research Conference, 11-12 July 2011, London.
- Baklaci H., Aksoy G., Okan B., Vardar G. "The Impact of Firm-Specific Public News on Intraday Market Efficiency: Evidence from Turkish Stock Market", Eurasia Business Economics Society 2009 Conference Proceeding, 2009, Istanbul.

- Vardar G., Aksoy G., and Can E., “Faiz Oranlarının ve Döviz Kurunun Sektörel Fiyat Endeksleri Oynaklığına Etkisi”, Yönetim ve Ekonomi Bilimleri Konferansı, Ürkmez-İzmir, 11-12 Eylül 2008.
- Baklaci H., Okan B., Aksoy G., Vardar G. “The Informational Impact of the Futures Transactions in Turkish Stock Market”, 2008 Business & Economics Society International Conference Book of Abstracts, Lugano, İsviçre, 2008.
- Aksoy, G., Vardar G., Can E., “Policy Implications Of Bank Loans For Turkey Considering The Post Basel II Era In Europe”, I. International Symposium: SMEs And Basel II An Appraisal Of SMEs Within The Framework Of Transition To Basel II: Issues And Solutions, Apr 27 2008, 259-265.
- Okan B., Aksoy G., Vardar G., “Stock Exchange Prices And Macroeconomic Indicators: A Causal Analysis”, 2nd International Conference on Business, Management and Economics, Izmir, June 15-18 2006, Volume 4, 111-123.
- Tütek H., Okan B., Aksoy G., Vardar G., “The Development of Turkish Women in the Republican Era: Educational and Employment Advance and Issues”, The Effects of the European Union on the Socio-Economic Development of Women, 1st Biennial International Women’s Studies Conference, Izmir, 2006.
- Erdal F., Okan B., Aksoy G., Karasulu G. “The Effect of Macroeconomic Variables on Stock Prices: Evidence From Turkey”, 2006 Business & Economics Society International Conference, Italy, 2006.

Projeler

- Uluslararası Rekabetçiliğin Geliştirilmesi Projesi, Kuyumculuk Sektörü, 2012-2013, Ekonomi Bakanlığı
- Uluslararası Rekabetçiliğin Geliştirilmesi Projesi, Ayakkabıcılık Sektörü, 2012-2013, Ekonomi Bakanlığı

5. Editörlük, Hakemlik ve Jüri Üyeliği

5.5. WoS tarafından taranan dergi ve kitaplarda hakemlik

- Economic Modelling for the manuscript ECMODE-D-12-00261"Interest rate sensitivity of Banking stock returns in India"

- Afrian Journal of Business Management for the manuscript AJBM-11-3071 “ The Impact of Interest Rate Volatility on Stock Returns Volatility : Empirical Evidence from Pakistani Market”.

5.6. WoS dışındaki indeksler tarafından taranan dergilerde hakemlik

- Review of Middle East Economics and Finance manuscript 1439 “The Arabo-Mediterranean Momentum Strategies” Econlit indeksli.

6. Atıflar

6.1. WoS kapsamındaki dergilerde/kitaplarda yer alan (adayın yazar olarak yer almadığı) eserlerde yapılan atıflar

- Andrieş, A. M., Ihnatov, I., and Tiwari, A. K. (2014). “Analyzing time–frequency relationship between interest rate, stock price and exchange rate through continuous wavelet”, Economic Modelling, 41, 227-238. (Atıf verilen yayın ismi: Kasman S., Vardar, G., Tunç, G. (2011) “The impact of interest rate and exchange rate volatility on banks' stock returns and volatility: Evidence from Turkey”; Economic Modelling; 28, 3; 1328-1334.)

- Cakici, N. And Topyan K. (2013) “Return Predictability of Turkish Stocks: An Empirical Investigation”, Emerging Markets Finance and Trade, 49 (5), 99-119. (Atıf verilen yayın ismi: “The impact of firm-specific public news on intraday market dynamics: Evidence from Turkish stock market”; Emerging Markets Trade and Finance, 47, 6; 99-119).

- Olugbode, Mojisola, Ahmed El Masry, and John Pointon. "Exchange Rate and Interest Rate Exposure of UK Industries Using First order Autoregressive Exponential GARCH in mean (EGARCH-M) Approach." The Manchester School (2013). (Atıf verilen yayın ismi: Kasman S., Vardar, G., Tunç, G. (2011) “The impact of interest rate and exchange rate volatility on banks' stock returns and volatility: Evidence from Turkey”; Economic Modelling; 28, 3; 1328-1334.)

- Lin, Jyh-Horng, and Wei-Ming Hung. "A barrier option framework for bank interest margin management under anticipatory regret aversion." Economic Modelling 33 (2013): 794-801. (Atıf verilen yayın ismi: Consolidation and commercial bank net interest margins: Evidence from the old and new European Union members and candidate countries, Economic Modelling, 27, 648–655)

- Chang, Chuen-Ping. "A barrier option framework for rescue package designs and bank default risks." Economic Modelling 38 (2014): 246-257. (Atıf verilen yayın ismi: Consolidation and commercial bank net interest margins: Evidence from the old and new European Union members and candidate countries, Economic Modelling, 27, 648–655).

- Olugbode, Mojisola, Ahmed El Masry, and John Pointon. "Exchange Rate and Interest Rate Exposure of UK Industries Using First order Autoregressive Exponential GARCH in mean (EGARCH M) Approach." The Manchester School (2013). (Atıf verilen yayın ismi: “Effects of Interest and Exchange Rate on Volatility and Return of Sector Price Indices at Istanbul Stock Exchange).

- Korkmaz T.,Çevik E. İ., Atukeren E. (2012) Return and volatility spillovers among CIVETS stock markets, Emerging Markets Review, 13, 2, 2012, 230–252 (Atıf verilen yayının ismi: The Turkish Stock Market Integration with Developed and Emerging Countries' Stock Markets: Evidence from Cointegration Tests with and without Regime Shifts”, Review of Middle East Economics and Finance: Vol. 5 : No. 1, Article 2)
- Tsai J.-Y. (2012) Risk and regret aversions on optimal bank interest margin under capital regulation Economic Modelling, 29, 6, 2190–2197 (Atıf verilen yayın ismi: Consolidation and commercial bank net interest margins: Evidence from the old and new European Union members and candidate countries, Economic Modelling, 27, 648–655)

- Trujillo-Ponce, A. (2012), “What determines the profitability of banks? Evidence from Spain”, Accounting & Finance. doi: 10.1111/j.1467-629X.2011.00466.x (Atıf verilen yayın ismi: Consolidation and commercial bank net interest margins: Evidence from the old and new European Union members and candidate countries)

- Fungáčová, Z., Poghosyan, T. (2011). “Determinants of bank interest margins in Russia: Does bank ownership matter?”, Economic Systems, 35, 4, 481 – 495. (Atıf verilen yayın ismi: Consolidation and commercial bank net interest margins: Evidence from the old and new European Union members and candidate countries)

- Naceur, S.B., Omran, M. (2011). “The effects of bank regulations, competition, and financial reforms on banks’ performance”, Emerging Markets Review, 12, 1, 1-20. (Atıf verilen yayın ismi: Consolidation and commercial bank net interest margins: Evidence from the old and new European Union members and candidate countries)

- Barrell R., Fic T., Gerald J.F., Orazgani A., Whitworth R. (2011) "The banking sector and recovery in The EU economy", National Institute Economic Review, 216 ,1, R41-52. (Atıf verilen yayın ismi: Consolidation and commercial bank net interest margins: Evidence from the old and new European Union members and candidate countries)

- Fadzlan, Sufian (2011) "Globalization and financial sector's net-interest margins: do specialization and ownership make a difference?," The Service Industries Journal,1-35. (Atıf verilen yayın ismi: Consolidation and commeöörcial bank net interest margins: Evidence from the old and new European Union members and candidate countries)

- Suat, Aydın (2011) "Noise traders in financial markets" İktisat, İşletme ve Finans, 26, 304, 9-36. (Atıf verilen yayın ismi: The impact of gender differences on financial risk perceptions - Finansal risk algılamalarında cinsiyet farklılığının etkisi)

- Olgun, Onur, and I. Hakan Yetkiner. "Determination of Optimal Hedging Strategy for Index Futures: Evidence from Turkey." Emerging Markets Finance and Trade 47.6 (2011): 68-79.

- Farsio, Farzad; Fazel, Shokoofeh (2010) "The impact of interest rates on stock prices in the UAE", European Journal of Management, 10,3. (Atıf verilen yayın ismi: "Effects of Interest and Exchange Rate on Volatility and Return of Sector Price Indices at Istanbul Stock Exchange)

- Zafar, N., Urooj, S. F. and Durrani, T. K. (2008) "Interest Rate Volatility and Stock Return and Volatility" European Journal of Economics, Finance and Administrative Sciences, 14, 135-140. (Atıf verilen yayın ismi: Effects Of Interest And Exchange Rate On Volatility And Return Of Sector Price Indices At Istanbul Stock Exchange)

6.2. WoS dışındaki endeksler tarafından taranan uluslararası hakemli dergilerde yayımlanmış ve adayın yazar olarak yer almadığı yayınlarda yapılan atıflar

- Papadamou, S., Siriopoulos, C.(2014)."Interest rate risk and the creation of the Monetary Policy Committee: Evidence from banks' and life insurance companies' stocks in the UK", Journal of Economics and Business, 71, 45 – 67. (Atıf verilen yayın ismi: The impact of interest rate and exchange rate volatility on banks' stock returns and volatility: Evidence from Turkey) Journal of Economics and Business is indexed in SCOPUS.

- Wang, L., and Kutan, A.L. (2013). "The Impact of Natural Disasters on Stock Markets: Evidence from Japan and the US", Comparative Economic Studies, 55, 672-686. (Atıf verilen yayın ismi: "The impact of firm-specific public news on intraday market dynamics: Evidence from Turkish stock market"; Emerging Markets Trade and Finance, 47, 6; 99-119.) *The Comparative Economic Studies journal is indexed in SCOPUS.*

- Akhtaruzzaman, M., Shamsuddin, A., & Easton, S. (2014). Dynamic correlation analysis of spill-over effects of interest rate risk and return on Australian and US financial firms. Journal of International Financial Markets, Institutions and Money, 31, 378-396. (Atıf verilen yayın ismi: Kasman S., Vardar, G., Tunç, G. (2011) "The impact of interest rate and exchange rate volatility on banks' stock returns and volatility: Evidence from Turkey"; Economic Modelling; 28, 3; 1328-1334.)

- Lee, Kee Foong, Weng Lok Tang, and Yen Hoon Yu. The impact of macroeconomics variables on bank's stock return: evidence from Malaysia. Diss. UTAR, 2012. (Atıf verilen yayın ismi: Kasman S., Vardar, G., Tunç, G. (2011) "The impact of interest rate and exchange rate volatility on banks' stock returns and volatility: Evidence from Turkey"; Economic Modelling; 28, 3; 1328-1334.)

- Bala, Dahiru A., and Joseph O. Asemota. "Exchange–Rates Volatility in Nigeria: Application of GARCH Models with Exogenous Break." CBN Journal of Applied Statistics Vol.4 No.1. (2013): 89-116. (Atıf verilen yayın ismi: Kasman S., Vardar, G., Tunç, G. (2011) "The impact of interest rate and exchange rate volatility on banks' stock returns and volatility: Evidence from Turkey"; Economic Modelling; 28, 3; 1328-1334.)
- Rattanataipop, Phorntep. "Risk disclosures in the annual reports of UK banks, 1995-2010." Doctoral Thesis, (2013). (Atıf verilen yayın ismi: Kasman S., Vardar, G., Tunç, G. (2011) "The impact of interest rate and exchange rate volatility on banks' stock returns and volatility: Evidence from Turkey"; Economic Modelling; 28, 3; 1328-1334.)

- Tripathi, Vanita, and Renu Ghosh. "Interest Rate Sensitivity of Banking Stock Returns in India." International Journal of Financial Management (ISSN: 2229-5690) Vol 2 (2012): 10-20. (Atıf verilen yayın ismi: Kasman S., Vardar, G., Tunç, G. (2011) "The impact of interest rate and exchange rate volatility on banks' stock returns and volatility: Evidence from Turkey"; Economic Modelling; 28, 3; 1328-1334.)

- Ghosh, Renu. "Relationship between Interest Rate Changes and Banking Stock Returns in Up-Market and Down-Market Situation." Asian Journal of Multidisciplinary Studies 1.3 (2013). (Atıf verilen yayın ismi: Kasman S., Vardar, G., Tunç, G. (2011) "The impact of interest rate and exchange rate volatility on banks' stock returns and volatility: Evidence from Turkey"; Economic Modelling; 28, 3; 1328-1334.)

- NASSREDDINE, GAROUI, SESSI FATMA, and JARBOUI ANIS. "Determinants of Banks Performance: Viewing Test by Cognitive Mapping Technique." International Review (2013). (Atıf verilen yayın ismi: Consolidation and commercial bank net interest margins: Evidence from the old and new European Union members and candidate countries, Economic Modelling, 27, 648–655)

- Chan, Choi Quin, et al. Internal determinants of performance of local and foreign banks in Malaysia. Diss. UTAR, 2012. (Atıf verilen yayın ismi: Consolidation and commercial bank net interest margins: Evidence from the old and new European Union members and candidate countries, Economic Modelling, 27, 648–655)

- Sun, P. H., Hassan, M. K., Hassan, T., & Ramadilli, S. M. (2014). The assets and liabilities gap management of conventional and Islamic banks in the organization of Islamic cooperation (OIC) countries. Applied Financial Economics, 24(5), 333-346. (Atıf verilen yayın ismi: Consolidation and commercial bank net interest margins: Evidence from the old and new European Union members and candidate countries, Economic Modelling, 27, 648–655). Applied Financial Economics is indexed by SCOPUS.

- Tokat, Ekin. "İMKB Sektör Endeksleri Arasındaki Şok ve Oynaklık Etkileşimi." Journal of BRSA Banking & Financial Markets 4.1 (2010). (Atıf verilen yayın ismi: "Effects of Interest and Exchange Rate on Volatility and Return of Sector Price Indices at Istanbul Stock Exchange)

- Jawaid, Syed Tehseen, and Anwar Ul Haq. "Effects of interest rate, exchange rate and their volatilities on stock prices: evidence from banking industry of Pakistan." Theoretical & Applied Economics 19.8 (2012). (Atıf verilen yayın ismi: "Effects of Interest and Exchange Rate on Volatility and Return of Sector Price Indices at Istanbul Stock Exchange).

- ÖZGÜMÜŞ, Hasibe, Turhan KORKMAZ, and Emrah İsmail ÇEVİK. "Makroekonomik Faktörlerin Vadeli İşlem (Futures) Sözleşmelerine Etkisi: VOB’ta Bir Uygulama" Journal of BRSA Banking & Financial Markets 7.1 (2013). (Atıf verilen yayın ismi: “Effects of Interest and Exchange Rate on Volatility and Return of Sector Price Indices at Istanbul Stock Exchange).

- Setiastuti, Sekar Utami. "GLANCING METEOR SHOWER OVER INDONESIA: VOLATILITY SPILLOVERS FROM A MAJOR STOCK MARKET TO INDONESIAN STOCK MARKET AND CURRENCY." Journal of Indonesian Economy & Business 26.1 (2011). (Atıf verilen yayın ismi: “Effects of Interest and Exchange Rate on Volatility and Return of Sector Price Indices at Istanbul Stock Exchange).

- Salloum, A., Hayek, J. (2012) Analysing the Determinants of Commercial Bank Profitability in Lebanon, International Research Journal of Finance & Economics;7/01/2012, 93, 123 (Atıf verilen yayın ismi: Consolidation and commercial bank net interest margins: Evidence from the old and new European Union members and candidate countries, Economic Modelling, 27, 648–655)

- Memmel, C., & Schertler, A. (2011). Banks' management of the net interest margin: Evidence from Germany (No. 2011, 13). Discussion Paper Series 2: Banking and Financial Studies (Atıf verilen yayın ismi: Consolidation and commercial bank net interest margins: Evidence from the old and new European Union members and candidate countries)

- Heryan, T. And Stavarek, D. (2010) “How related are interbank and lending interest rates? Evidence on selected EU Countries”, European Financial and Accounting Journal, 5, 3-4, 42-55. (Atıf verilen yayın ismi: Consolidation and commercial bank net interest margins: Evidence from the old and new European Union members and candidate countries)

11. Tez Yönetimi ve Verilen Dersler

11.1.Son üç yılda yurtiçinde bir üniversitede verilmiş lisans ve lisansüstü dersler

Akademik Yıl	Dönem	Dersin Adı	Haftalık Saati		Öğrenci Sayısı
			Teorik	Uygulama	
2011-2012	Güz	İşletme Finansmanı	3		40
		İşletme Finansmanı	3		40
		Finansal Risk Yönetimi	3		16
		Finansal Risk Yönetimi	3		42
	Bahar	Ululslararası Finansal Yönetim	3		46
		Ululslararası Finansal Yönetim	3		44
		Finansal Yönetim	3		39
		Finansal Yönetim	3		27
	Yaz	Finansal Yönetim	3		23
2012-2013	Güz	İşletme Finansmanı	3		40
		Finansal Risk Yönetimi	3		16
		Finansal Risk Yönetimi	3		18
		Yatırım Analizi ve Portföy Yönetimi	3		29

	Bahar	Ulluslararası Finansal Yönetim	**3**		40
		Uluslararası Finansal Yönetim	**3**		36
		Finansal Yönetim	**3**		34
		Ulularararası Ticaret ve Finansman Atölyesi-II	**3**		40
2013-2014	Güz	İşletme Finansmanı	**3**		25
		Finansal Risk Yönetimi	**3**		9
		İşletme Finansmanı	**3**		26
		Uluslararası Ticarette Özellikli Konular	**3**		18
2014-2015	Güz	Uluslararası Finans	**3**		35
		Uluslararası Finans	**3**		20
		İleri Finansal Yönetim	**3**		6
	Bahar	Uluslararası Finansal Yönetim	**3**		42
		Uluslararası Finansal Yönetim	**3**		16
2016-2016	Güz	Finansal Analiz	**3**		10
		Uluslararası Finans ve Türev Piyasalar	**3**		10

12. Diğer Akademik Faaliyetler

12.1. Bildiri kitaplı uluslararası sempozyum, kongre düzenlenmesi

- Conference on Financial Engineering, İzmir Ekonomi Üniversitesi, İzmir, 20-21 Ekim 2011, Düzenleme Komitesi.
- Gender and Positive Action:Empowering or Disabling? 2nd Biennial Women's Studies Conference, Izmir,12-14 June 2008, Düzenleme Komitesi
- The Effects of the European Union on the Socio-Economic Development of Women, 1st Biennial Women's Studies Conference, Izmir, 22-24 June 2006, Düzenleme Komitesi
- CMU and RMEI Joint Workshop on “Creating Mediterranean Higher Education Area” , İzmir Ekonomi Üniversitesi, İzmir,8-9 Mayıs 2006, Düzenleme Komitesi
- 1st IUE International Student Conference on “Financial Economics” , İzmir Ekonomi Üniversitesi, İzmir, Apr 14-15, 2005, Düzenleme Komitesi