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Title : Assistant Professor
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Education:

Degree	Department	University	Year
Undergraduate	Business Administration	Dokuz Eylül University Faculty of Business	2004
PhD	Business Administration Major in Finance	Izmir University of Economics	2010

Academic Titles:

Title	Department	University	Year
Assistant Professor	Banking and Finance	Okan University	2015-
Assistant Professor	International Trade and Finance	Izmir University of Economics	2012-2015
Visiting Scholar	Finance	University of Texas at Dallas	2009
Instructor	International Trade and Finance	Izmir University of Economics	2007- 2012
Research Asistant	International Trade and Finance	Izmir University of Economics	2004-2007

Publications:**1. International Refereed Journal Publications**

- 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.

- Aydoğan, 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.; Aydoğan, 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.

International Books/Chapter of Books

- Karabrahimoğlu, 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

National Books/Chapter of Books

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

2. Conference Presentations and Proceedings

- 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., Aydoğan, 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.

Projects

- UR-GE Project , 2012-2013, Ministry of Economics

5. Editor and Referee

5.1. Referee in journals covered in SSCI

- Economic Modelling
- Afrian Journal of Business Management

5.6. Referee in journals covered in other indexes

- Review of Middle East Economics and Finance

6. Cited Works

- 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. (Atf 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. (Atf verilen yayın ismi:

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- 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. (Atf 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. (Atf 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).
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- Korkmaz T.,Çevik E. İ., Atukeren E. (2012) Return and volatility spillovers among CIVETS stock markets, *Emerging Markets Review*, 13, 2, 2012, 230–252 (Atf 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 (Atf 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 (Atf verilen yayın ismi: Consolidation and commercial bank net interest margins: Evidence from the old and new European Union members and candidate countries)
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