**Dr. Gökçe (AKSOY) TUNÇ**

**Name Surname** : Gökçe Tunç
**Date of Birth** : 28.08.1982
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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.

- 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.

**International Books/Chapter of Books**

- 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

**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., 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.

**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. (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:

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- 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).

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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 (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)

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- 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)

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- 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.)

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- 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.

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- 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)