

Prof. YELİZ YALÇIN

Personal Information

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International Researcher IDs

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Publons / Web Of Science ResearcherID: A-7378-2018

Yoksis Researcher ID: 43479

Education Information

Post Doctorate, Valdosta State University, College of Business Administration, Department of Economics and Finance, United States Of America 2009 - 2010

Doctorate, Gazi University, Sosyal Bilimler Enstitüsü, Ekonometri (Dr), Turkey 2003 - 2008

Postgraduate, Gazi University, Sosyal Bilimler Enstitüsü, Ekonometri (YI) (Tezli), Turkey 2000 - 2003

Postgraduate, Ankara University, Fen Bilimleri Enstitüsü, İstatistik (YI) (Tezli), Turkey 1999 - 2001

Undergraduate, Gazi University, Fen-Edebiyat Fakültesi, İstatistik Pr., Turkey 1994 - 1998

Foreign Languages

English, C1 Advanced

Dissertations

Doctorate, The Volatility Structure of Financial Time Series in Turkey, Gazi University, Sosyal Bilimler Enstitüsü, Ekonometri (Dr), 2008

Postgraduate, An Investigation on Stochastic Unit Root Process: Theory and Application, Gazi University, Sosyal Bilimler Enstitüsü, Ekonometri (YI) (Tezli), 2003

Postgraduate, A study of Unit Roots in Time Series, Ankara University, Fen Bilimleri Enstitüsü, İstatistik (YI) (Tezli), 2001

Research Areas

Econometrics, Statistics, Statistical Analysis and Applications

Academic Titles / Tasks

Professor, Ankara Hacı Bayram Veli University, Faculty Of Economics And Administrative Sciences, Department Of Econometrics, 2018 - Continues

Professor, Valdosta State University, College Of Business, Department Of Marketing And Economics, 2019 - 2020

Associate Professor, Gazi University, İktisadi Ve İdari Bilimler Fakültesi, Ekonometri Bölümü, 2012 - 2018

Associate Professor, Faculty Of Law, Economics And Management, Economics, 2017 - 2017

Assistant Professor, Faculty Of Economics, Economics, 2012 - 2012

Assistant Professor, Gazi University, İktisadi Ve İdari Bilimler Fakültesi, Ekonometri Bölümü, 2009 - 2012

Research Assistant, Gazi University, İktisadi Ve İdari Bilimler Fakültesi, Ekonometri Bölümü, 2000 - 2009

Academic and Administrative Experience

Board Member Council of Higher Education Department of Recognition and Equivalence, Ankara Hacı Bayram Veli

University, Faculty of Economics and Administrative Sciences, Department of Econometrics, 2022 - Continues

Deputy Head of Department, Gazi University, İktisadi Ve İdari Bilimler Fakültesi, Ekonometri, 2016 - 2018

Courses

Research and Analytical Methods in Economics , Undergraduate, 2019 - 2020, 2009 - 2010

ZAMAN SERİLERİ ANALİZİ, Undergraduate, 2016 - 2017, 2015 - 2016, 2014 - 2015, 2013 - 2014, 2012 - 2013

UYGULAMALI ZAMAN SERİLERİ ANALİZİ, Undergraduate, 2016 - 2017, 2015 - 2016, 2014 - 2015

İSTATİSTİKSEL ARAŞTIRMA TEKNİKLERİ, Postgraduate, 2016 - 2017

DOĞRUSAL CEBİR, Undergraduate, 2016 - 2017, 2015 - 2016, 2014 - 2015, 2013 - 2014, 2012 - 2013, 2011 - 2012, 2010 - 2011

İSTATİSTİKSEL ARAŞTIRMA TEKNİKLERİ, Doctorate, 2016 - 2017, 2015 - 2016, 2014 - 2015

İSTATİSTİK, Undergraduate, 2016 - 2017, 2015 - 2016, 2014 - 2015, 2013 - 2014, 2012 - 2013, 2011 - 2012, 2010 - 2011

Çok Değişkenli Zaman Serileri Analizi, Postgraduate, 2014 - 2015, 2013 - 2014

Çok Değişkenli Zaman Serileri Analizi, Doctorate, 2014 - 2015, 2013 - 2014

ARAŞTIRMA TEKNİKLERİ, Postgraduate, 2014 - 2015, 2013 - 2014, 2012 - 2013

İSTATİSTİK VE OLASILIĞA GİRİŞ -I, Undergraduate, 2014 - 2015, 2013 - 2014, 2012 - 2013, 2011 - 2012, 2010 - 2011

İstatistik ve Olasılığa Giriş-II, Undergraduate, 2012 - 2013

Nitel ve Nicel Karar verme Yöntemleri , Doctorate, 2011 - 2012

Ekonometride Bilgisayar Uygulamaları, Undergraduate, 2011 - 2012

Veri Analizi , Postgraduate, 2010 - 2011

Ekonometrik Modellerin Finansal Uygulamaları , Postgraduate, 2010 - 2011

Advising Theses

YALÇIN Y., Türkiye'de para politikasının etkisinin incelenmesi: Stokastik oynaklığa sahip TVP-VAR Modeli, Doctorate, S.GAYAKER(Student), 2021

YALÇIN Y., Türkiye'de kadın hükümlü oranlarının mekânsal ekonometrik analizi, Postgraduate, E.KAYA(Student), 2020

YALÇIN Y., Avrupa Birliği'nde İhracat Sektörü Üzerine Üç Makale, Doctorate, M.AKYÜZ(Student), 2019

YALÇIN Y., Para arzının mekânsal ekonometrik modellenmesi, Doctorate, C.ARIKAN(Student), 2019

YALÇIN Y., Ankara devlet hastanelerindeki kalite ve memnuniyet çalışmaları konusunda hasta ve hemşire görüşleri: Gazi Mustafa Kemal Devlet Hastanesi örneği, Postgraduate, Ö.KURUDAL(Student), 2015

YALÇIN Y., Durağan olmayan VAR sistemlerinde Bootstrap yöntemi ile Granger nedensellik sınaması, Postgraduate, S.GAYAKER(Student), 2015

YALÇIN Y., Petrol fiyatlarının makroekonomik göstergeler üzerindeki asimetrik etkisi: Türkiye örneği, Postgraduate, C.ARIKAN(Student), 2013

Published journal articles indexed by SCI, SSCI, and AHCI

I. Turkish Straits and an Important Oil Price Benchmark: Urals

Ayasli D. E., Yalcin Y., Sahin S., Berument M. H.

Energy Journal, vol.44, no.4, pp.277-300, 2023 (SCI-Expanded)

- II. **The usage of bridge estimator to determine the order of integration for possibly integrated series as an alternative to Dickey–Pantula unit root test**
KOŞAR TAŞ Ç., GÜLER H., Yalcin Y.
Communications in Statistics: Simulation and Computation, 2022 (SCI-Expanded)
- III. **The day of the week effect and interest rates**
Gayaker S., Yalcin Y., Berument M. H.
Borsa Istanbul Review, vol.20, no.1, pp.55-63, 2020 (SSCI)
- IV. **Performance of inflation targeting in retrospect**
Kose N., Yalcin Y., Yucel E.
Empirica, vol.45, no.1, pp.197-213, 2018 (SSCI)
- V. **Determining the asymmetric effects of oil price changes on macroeconomic variables: a case study of Turkey**
YALÇIN Y., Arikan C., Emirmahmutoglu F.
Empirica, vol.42, no.4, pp.737-746, 2015 (SSCI)
- VI. **Turkish monetary policy and components of aggregate demand: A VAR analysis with sign restrictions model**
Hakan Berument M., Denaux Z., Yalcin Y.
Applied Economics, vol.44, no.36, pp.4787-4798, 2012 (SSCI)
- VII. **Inflation and inflation uncertainty: A dynamic framework**
Berument M. H., Yalcin Y., Yildirim J.
Physica A: Statistical Mechanics and its Applications, vol.391, no.20, pp.4816-4826, 2012 (SCI-Expanded)
- VIII. **The inflation and inflation uncertainty relationship for Turkey: A dynamic framework**
Berument M. H., Yalcin Y., Yildirim J. O.
Empirical Economics, vol.41, no.2, pp.293-309, 2011 (SSCI)
- IX. **The effect of inflation uncertainty on inflation: Stochastic volatility in mean model within a dynamic framework**
Berument H., Yalcin Y., Yildirim J.
Economic Modelling, vol.26, no.6, pp.1201-1207, 2009 (SSCI)
- X. **The Kalman filter method for break point estimation in unit root tests**
Emirmahmutoglu F., Köse N., Yalçın Y.
Applied Economics Letters, vol.15, no.3, pp.193-198, 2008 (SSCI)
- XI. **The day-of-the-week effect on stock-market volatility and return: Evidence from emerging markets**
Yalcin Y., Yucel E. M.
Finance a Uver - Czech Journal of Economics and Finance, vol.56, no.5-6, pp.258-279, 2006 (SSCI)

Articles Published in Other Journals

- I. **Spatial Panel Model and Kernel Estimation: A Case Study of Interactions in Money Growth**
Arikan C., Yalçın Y., Yücel M. E.
ISTANBUL BUSINESS RESEARCH, vol.24, no.2, pp.777-804, 2022 (Peer-Reviewed Journal)
- II. **A Meta Analysis of the Relationship between Organizational Justice and Job Satisfaction: The Case of Turkey**
YALÇIN H., YALÇIN Y.
ISTANBUL BUSINESS RESEARCH, vol.0, 2022 (Peer-Reviewed Journal)
- III. **The asymmetric impact of real exchange rate on tourism demand**
Yalçın Y., Arikan C., Köse N.
EUROPEAN JOURNAL OF COMPARATIVE ECONOMICS, vol.18, no.2, pp.251-266, 2021 (ESCI)
- IV. **Spatial Econometric Analysis of Female Convict Rates in Turkey**
Çakmakçı E. K., Yalçın Y., Arikan C.

JOURNAL OF ECONOMY CULTURE AND SOCIETY, vol.0, no.64, pp.73-90, 2021 (ESCI)

- V. **The Position of Interest Rate Corridor on Monetary Transmission Mechanism**
Arikan C., Görgün S., Yalçın Y.
MALIYE DERGİSİ, no.174, 2018 (Peer-Reviewed Journal)
- VI. **The Impact of Biology Teaching Based Upon Multiple Intelligence Theory on Academic Achievement: A Meta-Analysis Study**
Çetinkıl H., KATIRCIOĞLU H., YALÇIN Y.
International Online Journal of Education and Teaching, 2017 (Peer-Reviewed Journal)
- VII. **The Inconsistent Response of Turkish Export Demand to Real Exchange Rate Shocks**
BERUMENT M. H., ZULAL D., YALÇIN Y.
GLOBAL JOURNAL OF BUSINESS RESEARCH, vol.9, no.1, pp.49-56, 2015 (Peer-Reviewed Journal)
- VIII. **Impact Of Oil Price Shocks On Cis Countries Stock Markets: Russia, Kazakhstan, Ukraine**
Yalçın Y.
GAZİ ÜNİVERSİTESİ İİBF DERGİSİ, vol.17, no.1, pp.64-81, 2015 (Peer-Reviewed Journal)
- IX. **Determining the Exogeneity of Tax Components with Respect to GDP**
ARIKAN C., YALÇIN Y.
INTERNATIONAL JOURNAL OF ACADEMIC RESEARCH IN ACCOUNTING, FINANCE AND MANAGEMENT SCIENCES, vol.3, no.3, pp.241-255, 2013 (Peer-Reviewed Journal)
- X. **How Does the Exchange Rate Movement Affect Macroeconomic performance A VAR Analysis with Sign Restriction Approach**
BERUMENT M. H., DENAUX Z., YALÇIN Y.
ECONOMIC BULLETIN, vol.32, no.1, pp.295-305, 2012 (Peer-Reviewed Journal)
- XI. **The Effects of US Stock Market on the Istanbul Stock Exchange and its Components**
BERUMENT M. H., ZULAL D., YALÇIN Y.
JOURNAL OF INTERNATIONAL FINANCE AND ECONOMICS, vol.11, no.2, pp.85-94, 2011 (Peer-Reviewed Journal)
- XII. **Factors Affecting Attendance of Major League Baseball Revisited**
BERUMENT M. H., DENAUX Z., YALÇIN Y.
ATLANTIC ECONOMIC JOURNAL, vol.9, no.2, pp.117-127, 2011 (Scopus)
- XIII. **The Effects of Monetary Policy on Price Components: Turkey Case: 1988-2009**
Yalçın Y., Ferhan Ç.
GAZİ ÜNİVERSİTESİ İİBF DERGİSİ, vol.11, no.3, pp.67-123, 2009 (Peer-Reviewed Journal)
- XIV. **Tourism demand analysis for Turkey**
Köse N., Yalçın Y., Emirmahmutoğlu F.
İŞLETME İKTİSAT FİNANS DERGİSİ, vol.23, no.263, pp.24-40, 2008 (Peer-Reviewed Journal)
- XV. **The Sectoral Based Effect of Foreign Markets to Istanbul Stock Exchange: An Asymmetric Cointegration and Error Correction Model**
Doğan N., Yalçın Y.
FİNANSAL POLİTİK VE EKONOMİK YORUMLAR, vol.45, no.525, 2008 (Peer-Reviewed Journal)
- XVI. **Stokastik Oynaklık Modeli İle İstanbul Menkul Kıymetler Borsasında Kaldıraç Etkisinin İncelenmesi**
YALÇIN Y.
DOKUZ EYLÜL İİBF DERGİSİ, vol.22, no.2, pp.359-367, 2007 (Peer-Reviewed Journal)
- XVII. **The effects of the exchange rate movements on the Istanbul stock exchange**
DOĞAN N., YALÇIN Y.
FINANCIAL ECONOMICS LETTERS, vol.3, no.1-3, pp.39-46, 2007 (Peer-Reviewed Journal)
- XVIII. **Robustness of Unit Root Tests When the Series are I 2**
YALÇIN Y., AKDİ Y., METİN ÖZCAN K.
METU STUDIES IN DEVELOPMENT, vol.30, no.1, 2003 (Peer-Reviewed Journal)
- XIX. **The Weak Efficiency Test on Istanbul Stock Exchange: Stochastic Unit Root and Kalman Filter Approaches**
Ferhan Ç., Yalçın Y.
GAZİ ÜNİVERSİTESİ İİBF DERGİSİ, vol.5, no.1, pp.21-36, 2003 (Peer-Reviewed Journal)

Books & Book Chapters

- I. **Dış Ticaret Fiyatları Çerçevesinde AB ABD Translatlantik Ticaret ve Yatırım Ortaklığı nın Türkiye Ekonomisine Etkileri İşaret Kısıtlı Yapısal VAR Uygulaması**
ÖZCAN M., YALÇIN Y.
İktisadi Araştırmalar Vakfı iktisadi işletmesi, İstanbul, 2016
- II. **Applied Regression Analysis**
Akdi Y., Doğan N., Karamanoğlu Y., Koc E. K., Emirmahmutoğlu F., Yalçın Y., Şahin A. (Editor)
Nobel Yayınevi, Ankara, 2016

Refereed Congress / Symposium Publications in Proceedings

- I. **• Determining the factors of tourism demand of Turkish Tourism with Sign Restriction VAR Model**
Yalçın Y., Gayaker S.
18. ULUSLARARASI EKONOMETRİ YÖNEYLEM ARAŞTIRMASI VE İSTATİSTİK SEMPOZ, Trabzon, Turkey, 5 - 07 October 2017
- II. **Investigation of Asymmetric Impacts on Turkish Tourism Demand under Terror Incidents in Istanbul**
YALÇIN Y.
3rd International Conference on Tourism: Theory, Current Issues and Research, 27 - 29 April 2017
- III. **The impact on academic achievement of biology teaching based on multiple intelligence theory: a meta analysis study**
Çetinkıl H., KATIRCIOĞLU H., YALÇIN Y.
26. Uluslararası Eğitim Bilimleri Kongresi, 20 - 23 April 2017
- IV. **Bridge Estimator As An Alternative To Dickey Pantula Unit Root Test**
GÜLER H., YALÇIN Y., KOŞAR Ç.
The 10th International Days of Statistics and Economics, 8 - 10 September 2016
- V. **Macroeconomic effects of oil prices in different country groups: Interactive panel VAR analysis**
YALÇIN Y., KÖSE N., EMİRMAHMUTOĞLU F.
17th International Symposium on Econometrics, Operation Research and Statistics, Sivas, Turkey, 2 - 04 June 2016
- VI. **Macroeconomic Effects of Oil Prices in Different Country Groups: Interactive Panel Analysis**
Yalçın Y., Köse N., Emirmahmutoğlu F.
17. ULUSLARARASI EKONOMETRİ, İSTATİSTİK VE YÖNEYLEM ARAŞTIRMASI SEMPOZYUMU, Sivas, Turkey, 2 - 04 June 2016
- VII. **Some Simulation Results on the Bootstrap Granger Causality Test**
Gayaker S., Yalçın Y.
Uluslararası 9. İstatistik Kongresi, Antalya, Turkey, 28 October - 01 November 2015
- VIII. **Some Simulation Results on the Bootstrap Granger Causality Test**
Gayaker S., Yalçın Y.
9. Uluslararası İstatistik Kongresi, Antalya, Turkey, 28 October - 01 November 2015
- IX. **Impact of US Macro Data Disclosures on Gold Prices**
Sari E., Yalçın Y.
9. Uluslararası İstatistik Kongresi, Antalya, Turkey, 28 October - 01 November 2015
- X. **The Place of the Interest Rate Corridor in the Monetary Transfer Mechanism**
Arikan C., Selen G., Yalçın Y.
15th International Symposium On Econometrics, Operations Research And Statistics, Isparta, Turkey, 22 - 24 May 2015
- XI. **The Effects of Changes in Oil Price on Ukraine Stock Prices**
YALÇIN Y.
Second International Scientific and Practical Business Forum "Business, education, and research: vectors for cooperation", 21 - 22 May 2015

- XII. **Testing Granger Causality in NonStationary VAR Systems Using Bootstrap Method**
Gayaker S., Yalçın Y.
16. Uluslararası Ekonometri, Yöneylem Araştırması ve İstatistik Sempozyumu, Edirne, Turkey, 7 - 12 May 2015
- XIII. **Testing Granger Causality in NonStationary VAR Systems Using Bootstrap Method**
GAYAKER S., YALÇIN Y.
16th International Symposium on Econometrics, Operations Research and Statistics, Trakya University, 7 - 12 May 2015
- XIV. **Tourism Demand Analysis for Turkey**
Yalçın Y., Köse N., Emirmahmutoğlu F.
V. İstatistik Kongresi ve Risk Ölçümleri ve Yükümlülükleri Toplantısı, Antalya, Turkey, 20 - 24 May 2007
- XV. **The Problem of Incorrect Estimation of Break Point in Unit Root Tests: The Performance of Alternative Methods**
Emirmahmutoğlu F., Köse N., Yalçın Y.
VII. Ulusal Ekonometri ve İstatistik Sempozyumu, İstanbul, Turkey, 26 - 27 May 2005

Supported Projects

Emirmahmutoğlu F., Yalçın Y., EU Supported Other Project, Technical Assistance for Programme for New Era for Statistics (NES): 3.1.5 Flash Estimates, 2022 - 2022

Yalçın Y., Emirmahmutoğlu F., Project Supported by Other Official Institutions, Consultancy Service for Econometric Modelling: Forecasting Unemployment Rate , 2021 - 2021

Yalçın Y., Arıcı K., TUBITAK Project, YÖK Program Ve Kontenjan Yönetim Sistemi YÖK PKYS, 2018 - 2020

Yalçın Y., Project Supported by Higher Education Institutions, Geleneksel Olmayan Para Politikası Araçlarının Mekânsal Ekonometrik Analizi, 2015 - 2018

Berument M. H., Ceylan N. B., TUBITAK Project, Para Politikası ve Para Politikasının Etkinliği Türkiye Bilimsel Ve Teknik Araştırma Kurumu, 2006 - 2008

Berument M. H., Yıldırım Öcal J., TUBITAK Project, Enflasyon ve Enflasyon Belirsizliği Dinamik Bir Yaklaşım Türkiye Bilimsel Ve Teknik Araştırma Kurumu, 2006 - 2007

Activities in Scientific Journals

MALIYE DERGISI, Advisory Committee Member, 2022 - Continues

Ekonomi, Politika & Finans Araştırmaları Dergisi, Committee Member, 2020 - Continues

International Econometric Review, Advisory Committee Member, 2020 - Continues

Memberships / Tasks in Scientific Organizations

Türkiye Ekonomi Kurumu, Member, 2019 - Continues, Turkey

Ekonometrik Araştırmalar Derneği, Member, 2018 - Continues, Turkey

Scientific Consultations

TCMB, Scientific Consultancy, Gazi University, İktisadi Ve İdari Bilimler Fakültesi, Ekonometri Bölümü, Turkey, 2013 - 2014

Metrics

Publication: 48
Citation (WoS): 9
Citation (Scopus): 125
H-Index (WoS): 3
H-Index (Scopus): 7

Scholarships

Brown Visiting International Scholars Awards program, Valdosta State University, University, 2019 - 2020
2219-International Postdoctoral Research Fellowship Program for Turkish Citizens, TUBITAK, 2009 - 2010