Prof. AYBEN KOY

Personal Information

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Biography

Ayben Koy, born in 1980, graduated from Istanbul University's Faculty of Economics in 2004. Her professional trajectory began in the finance sector, and she gained extensive experience across diverse sectors over eight years before assuming a role at İstanbul Ticaret University in 2012.

Dr. Koy's she earned her Master's degree in Business Administration from Yıldız Technical University and later secured her Ph.D. in Finance from Istanbul University in 2016. Her doctoral research delved into the intricate realm of Derivative Markets, a topic of profound significance within finance. She became an Associate Professor in 2018, and a full Professor in 2024.

Dr. Koy is the author of three seminal books on derivative markets and has co-authored a significant work in financial econometrics. Her scholarly endeavors are particularly concentrated in the domains of finance, including derivative markets and capital markets.

Education Information

Doctorate, Istanbul University, İşletme Fakültesi, Muhasebe-Finans Ve Sayısal Yöntemler Bölümü, Turkey 2011 - 2016
Postgraduate, Yildiz Technical University, Sosyal Bilimler Enstitüsü, İşletme Yönetimi (Yl) (Tezli), Turkey 2007 - 2010
Undergraduate, Istanbul University, İktisat Fakültesi, İktisat Bölümü, Turkey 2000 - 2004

Dissertations

Doctorate, Vadeli işlem piyasasının etkinliğinin markov rejim değişim modelleri ile test edilmesi: BIST üzerine bir uygulama, Istanbul University, İşletme Fakültesi, Muhasebe-Finans Ve Sayısal Yöntemler Bölümü, 2016
Postgraduate, Türkiye'xxdeki holdinglerde kurumsal risk yönetimi üzerine bir uygulama, Yildiz Technical University, Sosyal Bilimler Enstitüsü, İşletme Yönetimi (Yl) (Tezli), 2010

Research Areas

Financial Economics

Academic Titles / Tasks

Professor, Istanbul Commerce University, İşletme Fakültesi, Finans Ve Bankacılık Bölümü, 2024 - Continues
Associate Professor, Istanbul Commerce University, İşletme Fakültesi, Finans Ve Bankacılık Bölümü, 2018 - 2024
Assistant Professor, Istanbul Commerce University, İşletme Fakültesi, Finans Ve Bankacılık Bölümü, 2017 - 2018
Research Assistant, Istanbul Commerce University, İşletme Fakültesi, Finans ve Bankacılık Bölümü, 2012 - 2017

Academic and Administrative Experience

Director of The Institution, Istanbul Commerce University, 2022 - 2024
Istanbul Commerce University, 2016 - 2021
Istanbul Commerce University, 2019 - 2019
Istanbul Commerce University, 2019 - 2019

Published journal articles indexed by SCI, SSCI, and AHCI

I. **Energy-related uncertainty shocks and inflation dynamics in the U.S: A multivariate quantile-on-quantile regression approach**
USMAN O., Ozkan O., KOY A., Adebayo T. S.
Structural Change and Economic Dynamics, vol.71, pp.235-247, 2024 (SSCI)
II. **Is sustainable energy consumption, technological advancement and urbanization fast addressing south Asia's green energy expansion deficits?**
Gyamfi B. A., Adebayo T. S., Agozie D. Q., BEKUN F. V., KOY A.
Environment, Development and Sustainability, 2024 (SCI-Expanded)

Articles Published in Other Journals

I. **Predicting Bitcoin Price with the LSTM Model**
POLAT O. G., KOY A.
Journal of International Trade, Logistics and Law, vol.10, no.1, 2024 (Peer-Reviewed Journal)
II. **The Regional Economic Determinants Effects on Stock Market Volatility: Case of la Bourse Régionale des Valeurs Mobilières (Brvm) Stock Exchange**
Quattara Z., KOY A.
Journal of International Trade, Logistics and Law, 2024 (Peer-Reviewed Journal)
III. **The impact of unproved reserve news on the energy stock volatility: an empirical investigation on Turkey**
ARZOVA S. B., KOY A., ŞAHİN B. Ş.
Review of Behavioral Finance, vol.16, no.1, pp.112-129, 2024 (Scopus)
IV. **The impact of the day of the week on the financial market: an empirical investigation on cryptocurrencies**
ARZOVA S. B., KOY A., ŞAHİN B. Ş.
International Journal of Quality and Reliability Management, 2024 (ESCI)
V. **Intraday regime switching volatility dynamics of bitcoin liquidity**
KOY A.
MULTIDISCIPLINARY BUSINESS REVIEW, pp.98-108, 2024 (Peer-Reviewed Journal)
VI. **The Effect of FDI and Financial development markets on Sub-Saharan African Economy: An Empirical Study Based on VAR model., Journal of International Trade, Logistics and Law**
Abdi F. A., KOY A.

Journal of International Trade, Logistics and Law, 2023 (Peer-Reviewed Journal)

VII. **Initial Public Offering Effects on Volatility in US Stock Market**
Ahmed A. N. O., KOY A.
Journal of International Trade, Logistics and Law, 2023 (Peer-Reviewed Journal)

VIII. **Predicting Stock Market Index and Credit Default Swap Spreads Using Artificial Intelligence and Determining Non-Linear Relations**
KOY A., ÇOLAK A. B.
Archives of Advanced Engineering Science, 2023 (Peer-Reviewed Journal)

IX. **DAVRANIŞSAL FİNANS EĞİLİMLERİ İLE KİTLE FONLAMA YATIRIM KARARLARI VE TEKRAR YATIRIM YAPMA NİYETİ ARASINDAKİ İLİŞKİNİN İNCELENMESİ: AMPİRİK BİR UYGULAMA**
TİRYAKİOĞLU M. A., KOY A.
Finansal Araştırmalar ve Çalışmalar Dergisi, 2023 (Peer-Reviewed Journal)

X. **The Intraday High-Frequency Trading with Different Data Ranges: A Comparative Study with Artificial Neural Network and Vector Autoregressive Models**
KOY A., ÇOLAK A. B.
Archives of Advanced Engineering Science, 2023 (Peer-Reviewed Journal)

XI. **Initial Public Offerings Effect on BİST100 Index: Covid-19 Period**
Bayraktar Yetim S., KOY A.
Ekonomi, Politika & Finans Araştırmaları Dergisi, vol.7, no.4, pp.944-965, 2022 (Peer-Reviewed Journal)

XII. **Analysis of Intraday Non-Linear Asymmetrical Relationship in US Stock Exchanges with Momentum Threshold Models**
KOY A., GÜNGÖR M. Y., ŞİMŞEK O.
MALİYE FİNANS YAZILARI, vol.1, no.117, pp.63-76, 2022 (Peer-Reviewed Journal)

XIII. **Regime Switching Mechanism during Energy Futures' Price Bubbles**
KOY A.
International Journal of Energy Economics and Policy, vol.12, no.1, pp.373-382, 2022 (Scopus)

XIV. **The Nonlinearity in The Stock Price and The Volume Relationship for the Selected MENA Stock Markets**
ÇELİK S., KOY A.
Turk Finance and Economics Research, vol.1, no.1, pp.45-80, 2021 (Peer-Reviewed Journal)

XV. **Kripto Paraların Volatilite Modelinde ABD Borsa Endekslerinin Yeri: Bitcoin Üzerine Bir Uygulama**
KOY A., YAMAN M., METE S.
Finansal Araştırmalar ve Çalışmalar Dergisi, vol.13, no.24, pp.159-170, 2021 (Peer-Reviewed Journal)

XVI. **THE PLACE OF US STOCK INDEX IN VOLATILITY MODEL OF CRYPTO MONEY: AN APPLICATION ON BITCOIN**
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Finansal Araştırmalar ve Çalışmalar Dergisi, vol.13, no.24, pp.159-170, 2021 (Peer-Reviewed Journal)

XVII. **Highest Price and Trading Volume Relationship in Stock Indices: A Comparative Approach with Linear Analysis and Frequency Domain Causality Analysis**
ERDEM K., KOY A., AKDAĞ S.
Uluslararası Ekonomi ve Yenilik Dergisi, vol.6, no.2, pp.157-173, 2020 (Peer-Reviewed Journal)

XVIII. **The Relationship between Exchange Rates and Stock Markets for the Fragile Five Countries**
HERSİ K. Y., KOY A.
Journal of International Trade, Logistics and Law, vol.6, no.1, pp.1-13, 2020 (Peer-Reviewed Journal)

XIX. **Platin Grubu Kıymetli Metaller için Dow Jones Sanayi Endeksi Etkileşiminin Rejimlere Dayalı Analizi (İlişkili Çalışma: 23. Finans Sempozyumu'xxnda sözlü sunulan çalışmadan revize edilmiştir.)**
EKİM DERTLİ S., KOY A.
Gaziantep Üniversitesi İktisadi ve İdari Bilimler Fakültesi Dergisi, vol.2, no.1, pp.15-37, 2020 (Peer-Reviewed Journal)

XX. **Türkiye'de Konut Üretiminin Belirleyicileri: Ekonomik Büyüme ve Konut Faiz Oranı**
GÖZÜBÜYÜK S., KOY A.

Bankacılık ve Sermaye Piyasası Araştırmaları Dergisi, vol.4, no.9, pp.1-10, 2020 (Peer-Reviewed Journal)

XXI. **Are carbon leader indexes related with carbon prices under different regimes?**
KOY A., Okay G.
International Journal of Energy Economics and Policy, vol.10, no.4, pp.115-121, 2020 (Scopus)

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METE S., KOY A., ERSOY H.
BDDK Bankacılık ve Finansal Piyasalar Dergisi, vol.13, no.1, pp.105-120, 2019 (Peer-Reviewed Journal)

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DEER A. M. J., KOY A.
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XXV. **Testing Multi Bubbles for Commodity Derivative Markets: A Study on MCX**
KOY A.
Business and Economics Research Journal, vol.9, no.2, pp.291-299, 2018 (Peer-Reviewed Journal)

XXVI. **HOW THE INTERNATIONAL PORTFOLIO INVESTMENTS AFFECTED IN THE RECESSION AND GROWTH PERIODS? TURKEY EXAMPLE**
KOY A., KARACA S. S.
ÖNERİ, vol.13, no.50, pp.90-105, 2018 (Peer-Reviewed Journal)

XXVII. **Mutual Switching Behavior between High Growth and Low Growth Economies' Stock Markets**
AKKAYA M., KOY A.
İşletme Araştırmaları Dergisi, vol.10, no.1, pp.45-60, 2018 (Peer-Reviewed Journal)

XXVIII. **Regime Related Volatility in Oil Futures Prices**
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Mustafa Kemal Üniversitesi Sosyal Bilimler Enstitüsü Dergisi, vol.15, no.41, pp.175-184, 2018 (Peer-Reviewed Journal)

XXIX. **Multibubbles in Emerging Stock Markets**
KOY A.
Finans Politik ve Ekonomik Yorumlar Dergisi, vol.55, no.637, pp.95-109, 2018 (Peer-Reviewed Journal)

XXX. **Defense Expenditures and Economic Growth Relationship: A Panel Data Approach for NATO**
Cetin G., Yildirim H. H., Koy A., Koksal C.
GLOBAL APPROACHES IN FINANCIAL ECONOMICS, BANKING, AND FINANCE, pp.131-149, 2018 (Peer-Reviewed Journal)

XXXI. **A Markov Regime Switching Approach to the Relationships Between Spot and Futures Markets**
KOY A.
Bankacılar, vol.28, no.101, pp.70-87, 2017 (Peer-Reviewed Journal)

XXXII. **Regime Dynamics of Stock Markets in the Fragile Five**
KOY A.
International Journal of Economic Perspectives, vol.11, no.2, pp.950-958, 2017 (Peer-Reviewed Journal)

XXXIII. **The Role of Consumer Confidence as a Leading Indicatoron Stock Returns: A Markov Switching Approach**
KOY A., AKKAYA M.
Economics and Applied Informatics, no.1, pp.36-47, 2017 (Peer-Reviewed Journal)

XXXIV. **Uluslararası Kıymetli Metal Piyasalarında Rejim Dinamikleri**
Koy A., Çetin G., Ersan İ.
MALİYE FİNANS YAZILARI, no.107, pp.26-40, 2017 (Peer-Reviewed Journal)

XXXV. **Modelling Nonlinear Dynamics of Oil Futures Market**
KOY A.
ECONOMETRIC RESEARCH IN FINANCE, vol.2, no.1, pp.23-42, 2017 (Peer-Reviewed Journal)

XXXVI. **International credit default swaps market during european crisis: A markov switching approach**

KOY A.
Contributions to Economics, vol.2018, pp.431-458, 2017 (Scopus)

XXXVII. **Exchange Rates Effect on Spot and Futures Equity Index Markets A Study on Borsa Istanbul**
KOY A., ERSAN İ.
International Journal of Commerce and Finance, vol.2, no.2, pp.13-25, 2016 (Peer-Reviewed Journal)

XXXVIII. **Metal Vadeli İşlem Piyasaları ve Doğrusal Olmayan Dinamikleri**
Koy A., Çetin G.
İşletme ve İktisat Çalışmaları Dergisi, vol.4, no.4, pp.165-176, 2016 (Peer-Reviewed Journal)

XXXIX. **Borsa İstanbul Sektör Endekslerinin Volatilite Modellemesi**
KOY A., EKİM S.
Trakya Üniversitesi İktisadi ve İdari Bilimler Fakültesi Dergisi, vol.5, no.2, pp.1-23, 2016 (Peer-Reviewed Journal)

XL. **Euro ve ABD Doları Kurları ile Pay Senedi Endeksleri Arasındaki İlişkinin İncelenmesi Borsa İstanbul Verileri Üzerine Ampirik Bir Çalışma**
ERSOY H., KOY A.
Internatonal Journal of Finance and Banking Studies, vol.5, no.2, pp.21-36, 2016 (Peer-Reviewed Journal)

XLI. **Euro ve ABD Doları Kurları ile Pay Senedi Endeksleri Arasındaki İlişkinin İncelenmesi Borsa İstanbul Verileri Üzerine Ampirik Bir Çalışma Examining the Relationship between Euro TL USD TL and Equity Indexes An Empirical Study on Borsa İstanbul**
ERSOY H., KOY A.
Journal of Finance Banking Studies, vol.5, no.2, pp.21-36, 2016 (Peer-Reviewed Journal)

XLII. **The Relationship between Corporate Performance and Ownership Structure Evidence from Turkey**
ERSOY H., KOY A.
Emerging Markets Journal, vol.5, no.2, pp.9-18, 2015 (Peer-Reviewed Journal)

XLIII. **Kredi Temerrüt Swapları ve Tahvil Primleri Üzerine Ampirik Bir Çalışma**
KOY A.
International Review of Economics and Management, vol.2, no.2, pp.63-79, 2014 (Peer-Reviewed Journal)

XLIV. **Are the size premium and value premium of Fama and Frenc's valid in Istanbul stock exchange?**
KOY A.
Yönetim Dergisi:İstanbul Üniversitesi İşletme Fakültesi İşletme İktisadı Enstitüsü, vol.24, no.74, pp.102-118, 2013 (Peer-Reviewed Journal)

Books & Book Chapters

I. **Derivatives Markets**
Koy A.
Seçkin Yayıncılık, Ankara, 2023

II. **Pandemi ve Varlık Balonları: Türkiye Örneği 2022**
Koy A.
in: Pandemi ve Türkiye Ekonomisi, Harun Yakışık,Hülya Ünlü, Editor, Adres Yayınları, İstanbul, pp.1-50, 2022

III. **Finans Biliminde Ekonometri Uygulamaları**
SARIKOVANLIK V., KOY A., AKKAYA M., YILDIRIM H. H., KANTAR L.
Seçkin, Ankara, 2020

IV. **Blok Zincir ve Kripto Paralar**
Koy A.
in: İŞLETMELERDE GÜNCEL YAKLAŞIMLAR: Pandemi Sonrası Örgütlerin Geleceğ, Melisa Erdilek Karabay,İrge Şener, Editor, Nobel Yayın Dağıtım, İstanbul, pp.1-50, 2020

V. **The Role of the Covid-19 Pandemic and Oil Prices on the US Stock Market in Different Volatility Regimes: An MS ARMA GARCH Approach**
KOY A., ŞİMŞEK O.
in: COVID19: The New Economics for Economies, , Editor, Kabod Limited, pp.1-15, 2020

VI. **Finans Biliminde Ekonometri Uygulamaları**
Sarıkovanlık V., Koy A., Akkaya M., Yıldırım H. H., Kantar L.
SEÇKİN YAYINCILIK, Ankara, 2019

VII. **Chicken-Egg Dilemma for the Relationship Between Price and Volume in Borsa Istanbul 2019**
Koy A.
in: Behavioral Finance and Decision-Making Models, Tripti Tripathi,Manoj Kumar Dash,Gaurav Agrawal, Editor, IGI Global yayınevi, Pennsylvania, pp.1-50, 2019

VIII. **Türev Piyasalar: Emtia Türevleri, Opsiyonlar, Vadeli İşlem Sözleşmeleri**
KOY A.
SEÇKİN, Ankara, 2018

IX. **Defense Expenditures and Economic Growth Relationship: A Panel Data Approach for NATO**
ÇETİN G., YILDIRIM H. H., KOY A., KÖKSAL C.
in: Global Approaches in Financial Economics, Banking, and Finance, Dinçer Hasan, Hacioglu Ümit, Yüksel Serhat, Editor, Springer International Publishing AG, pp.131-149, 2018

X. **A Comparative Analysis onInternational Portfolio Flowsto Asian Stock Markets Witha Nonlinear Perspective**
Koy A.
in: Perspectives, Trends, and Applications in Corporate Finance and Accounting, Constantin Zopounidis Apostolos G. Christopoulos Petros Kalantonis, Editor, IGI Global yayınevi, Pennsylvania, pp.108-128, 2018

XI. **Vadeli İşlem Piyasaları: BİST30 Endeks Vadeli İŞlem Sözleşmesinin Markov Rejim Değişim Modelleri ile Analizi**
KOY A.
DERİN, İstanbul, 2017

XII. **Tahvil, Hazine Bonosu ve Pay Değerlemesi**
Koy A.
in: Finansal Yönetim, Aysel Gündoğdu, Editor, Seçkin Yayıncılık, Ankara, pp.1-50, 2017

XIII. **International Credit Default Swaps Market During European Crisis: A Markov Switching Approach**
Koy A.
in: Global Financial Crisis and Its Ramifications on Capital Markets, Ümit Hacioğlu,Hasan Dinçer, Editor, Springer, London/Berlin , Berlin, pp.1-50, 2017

Refereed Congress / Symposium Publications in Proceedings

I. **Intraday Regime Switching Volatility Dynamics of Bitcoin Liquidity**
KOY A.
26. FİNANS SEMPOZYUMU, Sivas, Turkey, 18 - 21 October 2023

II. **The Impact Of New Energy Reserve News On Energy Stock Price: Empirical Evidence on Turkey**
KOY A., ARZOVA S. B., ŞAHİN B. Ş.
25. Finans Sempozyumu, Turkey, 19 October 2022

III. **WTI VOLATILITY DURING COVID19 PANDEMIC: INTRADAY REGIME SWITCHING FRAMEWORK**
KOY A.
10th UECE Conference on Economic and Financial Adjustments, Portugal, 21 July 2022

IV. **Abd Borsalarında Gün İçi Doğrusal Olmayan Asimetrik İlişkinin Momentum Eşik Değerli Modellerle Analizi**
KOY A., ŞİMŞEK O., GÜNGÖR M. Y.
24. Finans Sempozyumu, Sakarya, Turkey, 20 October 2021, pp.69-79

V. **Yüksek Frekanslı Ticaret ve Pay Endeksinin Farklı Veri Aralıklarıyla Öngörülebilirliği**
KOY A., ÇOLAK A. B.
24. Finans Sempozyumu, Sakarya, Turkey, 20 - 22 October 2021

VI. **Does ESG Valued Stocks Perform better? Evidence from Borsa Istanbul Sustainability Index**

KOY A., ŞİMŞEK O.
3rd International Conference CGRM, Roma, Italy, 24 September 2021

VII. **Predicting Stock Index and CDS Spreads with Artificial Neural Network Models**
KOY A., ÇOLAK A. B.
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VIII. **The Impact of Covid-19 on African Stock Markets: A Case of Four Selected Countries (KENYA, NIGERIA, EGYPT, AND SOUTH AFRICA)**
HASSAN F. A., KOY A.
5th International Conference on Economics and Finance, İstanbul, Turkey, 25 May 2021

IX. **The Prediction of Borsa Istanbul Stock Market: Artificial Neural Network Models with Intraday Data**
ÇOLAK A. B., KOY A.
5th International Conference on Economics and Finance, İstanbul, Turkey, 25 May 2021

X. **Kripto Para Piyasalarının Geleceği ve Türkiye**
KOY A.
Uluslararası Kripto Para Konferansı, İstanbul, Turkey, 02 May 2021

XI. **ALGORITHM EXAMPLES IN FINANCIAL MARKETS: ASSETS INCOME ANALYZING, BENCHMARK AND BACKTESTING WITH PYTHON PROGRAMMING**
ÖZGÜR S. B., KOY A.
İstanbul Finans Kongresi, 5 - 06 November 2020

XII. **SWAP TRANSACTIONS AND PROFITABILITY RELATIONSHIP: AN EMPIRICAL RESEARCH ON THE TURKISH BANKING SECTOR**
ALAKUŞU B., KOY A.
İstanbul Finans Kongresi, 5 - 06 November 2020

XIII. **EFFECT OF GENERAL MANAGER CHANGES ON FINANCIAL PERFORMANCE: A STUDY ON BIST 30 COMPANIES**
GÜNGÖR M. Y., KOY A.
İstanbul Finans Kongresi, 5 - 06 November 2020

XIV. **Stock Markets Impact of The Covid-19 Pandemic,**
KOY A.
International Webinar on Current Pandemic and Its Impact on Global Economy, Nigeria, 01 July 2020

XV. **Conundrum within the Middle Eastern and North African Stock Markets: An Empirical Analysis of Price vs. Volume**
ÇELİK S., KOY A.
The 40th MEEA Annual Meeting, San Diego, 5 - 06 January 2020

XVI. **Are Carbon Leader Indexes Related with Carbon Prices under Different Regimes?**
KOY A., OKAY G.
İstanbul Finance Congress, 01 November 2019

XVII. **VADELİ İŞLEM SÖZLEŞMELERİNİN VOLATİLİTE MODELİNDE VARYANS FAKTÖRÜ OLARAK İŞLEM HACMİ VE DÖVİZ KURU: BİST30 ENDEKS VADELİ İŞLEM SÖZLEŞMESİ**
EKİZ Ö., KOY A.
İstanbul Finans KOngresi, Turkey, 01 November 2019

XVIII. **Kriptoparaların Volatilite Modelinde ABD Borsa Endekslerinin Yeri**
KOY A., METE S., YAMAN M.
23. Finans Sempozyumu, Turkey, 9 - 12 October 2019

XIX. **Platin Grubu Kıymetli Metaller için Dow Jones Sanayi Endeksi Etkileşiminin Rejimlere Dayalı Analizi**
EKİM DERTLİ S., KOY A.
23. Finans Sempozyumu, Turkey, 9 - 12 October 2019

XX. **The Effect of Mortgage Crisis on The U.S. Stock Market Prices: An Empirical Analysis on SP 500 Stock Index Prices**
MOHAMED H., KOY A., HEPŞEN A.

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XXI. **Pay Endekslerinde Yüksek Fiyat Oluşumu ile İşlem Hacmi Arasında Frekans Dağılımı Nedensellik Analizi**
ERDEM K., KOY A., AKDAĞ S.
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XXII. **Relationship between Stock Markets in Africa: A Case of Five Selected Countries**
DEER A. M. J., KOY A.
23. Finans Sempozyumu, Turkey, 9 - 12 October 2019

XXIII. **Gayrimenkule Dayalı Opsiyon Kontratları ve Türkiye Uygulanabilirliği**
KOY A., HEPŞEN A.
Gayrimenkul Araştırmaları Ulusal Konferansı, Turkey, 4 - 05 October 2019

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YUSUF Q. A., KOY A.
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XXV. **A Comparative Analysis on Bubbles in Energy Prices**
ÇELİK S., KOY A.
6th Annual Conference, The Society for Economic Measurement, 16 - 18 August 2019

XXVI. **Bubbles in International Financial Markets**
KOY A.
Arap Network Conference 2019, 25 July 2019

XXVII. **Bitcoin Fiyat Balonu İncelemesi**
METE S., KOY A., ERSOY H.
2. Uluslararası Bankacılık Kongresi, Çorum, Turkey, 19 - 20 April 2019

XXVIII. **Kurumsal Yönetim ve Sürdürülebilir Finans**
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Kurumsal Yönetim ve Sürdürülebilirlik Sempozyumu 2019 netimde İnovatif Yaklaşımlar" / İstanbul Aydın Üniversitesi, Turkey, 08 May 2019

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XXX. **ABD DOLARI / TÜRK LİRASI DÖVİZ KURU VOLATİLİTESİNİN MODELLENMESİ: 2001-2018 DÖNEMİ**
YAMAN M., KOY A.
2. Uluslararası Bankacılık Kongerisi, Turkey, 19 - 20 April 2019

XXXI. **ULUSLARARASI PORTFÖY YATIRIMLARININ DARALMA VE GENİŞLEMEREJİMLERİ ANALİZİ: TÜRKİYE ÖRNEĞİ**
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21.Finans Sempozyumu, Balıkesir, Turkey, 18 - 21 October 2017

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KOY A.
I.INTERNATIONAL SYMPOSIUM ON ECONOMICS, FINANCE AND ECONOMETRICS, İstanbul, Turkey, 21 - 23 September 2017

XXXIII. **Chicken-Egg Dilemma for the Relationship between Price and Volume in BIST-100**
ÇELİK S., KOY A.
4th Annual International Conference of the Society for Economic Measurement, 26 - 28 July 2017

XXXIV. **Regime Dynamics of Capital Markets in the Fragile Five**
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XXXV. **An Analysis of The Relationship Between Consumer Confidence And Stock Returns By Markov Switching Approach**
AKKAYA M., KOY A.

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XXXVI. **MODELLING NON LINEAR DYNAMICS OF OIL FUTURES MARKET**
KOY A.
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XXXVII. **Uluslararası Kıymetli Metal Piyasasının Çok Değişkenli Markov Rejim Değişim Vektör Otoregresif Modeliyle Analiz Edilmesi**
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