

## **Assoc. Prof. SITKI SÖNMEZER**

### **Personal Information**

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### **International Researcher IDs**

ORCID: 0000-0002-9704-2199

Yoksis Researcher ID: 46740

### **Education Information**

Doctorate, Marmara University, Sosyal Bilimler Enstitüsü, Muhasebe Finansman (Dr), Turkey 2004 - 2010

Undergraduate, Bogazici University, Fen-Edebiyat Fakültesi, Sosyoloji Bölümü, Turkey 1994 - 1999

### **Dissertations**

Doctorate, Impact of non-domestic funds on security returns: Evidences from the ISE, Marmara University, Sosyal Bilimler Enstitüsü, Muhasebe Finansman (Dr), 2010

### **Research Areas**

Social Sciences and Humanities

### **Academic Titles / Tasks**

Associate Professor, Beykent University, İktisadi Ve İdari Bilimler Fakültesi, İşletme Bölümü, 2020 - Continues

Assistant Professor, Beykent University, İktisadi Ve İdari Bilimler Fakültesi, İşletme Bölümü, 2011 - Continues

Lecturer, Dogus University, Meslek Yüksekokulu, 2008 - 2011

### **Academic and Administrative Experience**

Beykent University, 2019 - Continues

Beykent University, 2014 - Continues

Beykent University, 2014 - Continues

Dogus University, 2009 - 2010

### **Courses**

Academic research methods and code of ethics, Postgraduate, 2021 - 2022

Seminar, Postgraduate, 2021 - 2022

Bilimsel Araştırma Teknikleri ve Etik, Doctorate, 2021 - 2022

Financial Mathematics, Undergraduate, 2021 - 2022

Financial Institutions and New trends, Undergraduate, 2021 - 2022  
Bilimsel Araştırma Teknikleri ve Etik, Postgraduate, 2021 - 2022  
FİNANSAL YONETİM, Undergraduate, 2019 - 2020, 2018 - 2019, 2017 - 2018, 2015 - 2016, 2014 - 2015  
FİNANS MATEMATİĞİ VE SAYISAL YÖNTEMLER, Undergraduate, 2019 - 2020  
FİNANSAL YONETİM, Postgraduate, 2019 - 2020, 2017 - 2018  
INTERNATIONAL TRADE AND RISK MANAGEMENT, Undergraduate, 2018 - 2019, 2016 - 2017, 2013 - 2014, 2012 - 2013  
RİSK YÖNETİMİ, Postgraduate, 2018 - 2019, 2016 - 2017, 2015 - 2016, 2014 - 2015, 2013 - 2014, 2012 - 2013, 2011 - 2012  
MONEY AND BANKING, Undergraduate, 2018 - 2019, 2017 - 2018, 2016 - 2017, 2013 - 2014, 2012 - 2013  
DECISION MAKING TECHNIQUES, Postgraduate, 2018 - 2019  
DECISION MAKING TECHNIQUES, Undergraduate, 2018 - 2019, 2017 - 2018, 2016 - 2017, 2013 - 2014  
FİNANS MATEMATİĞİ VE SAYISAL YÖNTEMLER, Postgraduate, 2017 - 2018, 2016 - 2017, 2015 - 2016, 2014 - 2015, 2013 - 2014, 2012 - 2013, 2011 - 2012  
FINANCIAL REGULATIONS, Undergraduate, 2016 - 2017, 2015 - 2016, 2014 - 2015, 2012 - 2013  
BANKİNG OPERATİONS, Undergraduate, 2016 - 2017, 2015 - 2016, 2014 - 2015, 2013 - 2014, 2012 - 2013  
Exchange Rates and trade, Undergraduate, 2012 - 2013  
Quantitative Techniques in Finance, Undergraduate, 2011 - 2012

## Advising Theses

SITKI S., The impact of nonperforming loans on the profitability of banks in Malaysia and South Africa, Postgraduate, F.FAAL(Student), 2023  
SITKI S., Impact of COVID-19 On The Volatility Of Stock Market Returns, Postgraduate, R.BODE(Student), 2023  
SITKI S., The impact of electronic banking on customer satisfaction: The case of Somalia, Postgraduate, I.MUHYADİN(Student), 2023  
SITKI S., The effects of private equity on the financial performance of the firms, Postgraduate, M.ROBLEH(Student), 2023  
SITKI S., Altının korunma aracı ve güvenli liman olma özelliklerinin incelenmesi, Postgraduate, T.BERK(Student), 2023  
SITKI S., Girişimciliğin finansmanında kullanılan paya dayalı kitle fonlanması modelinin yatırım riski üzerine etkileri, Postgraduate, A.ZHOLDYULY(Student), 2022  
SITKI S., TÜRK BANKACILIK SEKTÖRÜNDE NAZIM HESAPLARIN BANKA KÂRLILIĞI ÜZERİNDEKİ ETKİSİ, Doctorate, E.CEYLAN(Student), 2022  
SÖNMEZER S., Effect of tax perception on the macroeconomic factors of small and medium enterprises : a case of Uganda, Postgraduate, I.Ahmed(Student), 2022  
SITKI S., The effect of tax perception on the macro economic factors of small and medium enterprises: A case of Uganda, Postgraduate, I.AHMED(Student), 2022  
SITKI S., Davranışsal finans eğilimlerinin risk alma düzeyi üzerindeki etkisi: İstanbul ili örneği, Postgraduate, N.ŞENTÜRK(Student), 2021  
SITKI S., Borsa İstanbul'da halka arz süreci ve halka arzlarının başarılarının değerlendirilmesi, Postgraduate, N.KOSER(Student), 2019  
SITKI S., Hastanelerde yöneticilerin liderlik özelliklerinin çalışanların performansı üzerindeki etkileri: Örnek bir uygulama, Postgraduate, A.KARAKAŞ(Student), 2019  
SITKI S., Makro ekonomik faktörlerin cari açığa etkilerinin incelenmesi, Postgraduate, G.BAYRAK(Student), 2019  
SITKI S., Sektörel rekabet açısından Türkiye'de internet bankacılığının önemi, Postgraduate, E.ÖZDEMİR(Student), 2018  
SITKI S., The effect of financial ratios and macro factors on BİST-30 index returns, Postgraduate, H.ÖZDEMİR(Student), 2017  
SITKI S., Marka değerinin, finansal değer ve satış hacmi ile nedensellik ilişkisi, otomotiv sektöründe bir çalışma, Postgraduate, A.MURAT(Student), 2017  
SITKI S., Türkiye'de sağlık sektörü harcamalarının ekonomik büyümeye ve kalkınma üzerine etkisi, Postgraduate, M.AĞIRDICI(Student), 2017  
SITKI S., Sağlık sektöründe ameliyat öncesi, sırası ve sonrasında hasta sağlığına etki eden faktörlerin çalışanlar açısından

algılanma farklılıklar, Postgraduate, M.DEMİREL(Student), 2016  
SITKI S., Niceliksel gevşeme döneminin emtia, döviz ve hisse senedi piyasalarındaki volatiliteye etkisi, Postgraduate, Y.PALA(Student), 2016  
SITKI S., Capital budgeting in multi-national companies: A comparison analysis for Turkey based multi-national company, Postgraduate, M.KARABULUT(Student), 2016  
SITKI S., Sağlık kurumlarında yönetimsel zorluklar ve yönetim algısı, Postgraduate, F.KUZAN(Student), 2015  
SITKI S., Bankaların donuk alacaklarının varlık yönetim şirketlerine satılması ve banka sektörü sermaye yapısı üzerindeki etkisi, Postgraduate, S.ERKAN(Student), 2015  
SITKI S., Şirket birleşmeleri ve şirket satın alımları öncesi içerenenlerin ticareti, Postgraduate, U.ÜNVER(Student), 2014  
SITKI S., Portföy yatırım kararlarında davranışsal finansın etkisi: Borsa İstanbul uygulaması, Postgraduate, A.GÖKSU(Student), 2013  
SITKI S., Sermaye yeterlilik oranlarının kümeleme analizi ve basel III kriterlerinin Türk bankacılık sektörü sermaye yeterliliği üzerine etkiler, Postgraduate, A.YILMAZ(Student), 2013

## Articles Published in Other Journals

- I. **The Impact of Covid-19 on Stock Prices: Evidence from Saudi Arabia**  
SÖNMEZER S., Husam Eddin A. B.  
International Journal of All Research Education and Scientific Methods, vol.12, no.1, pp.821-828, 2024 (Peer-Reviewed Journal)
- II. **The Profitability of Contrarian and Momentum Strategies: Evidence from Emergent Markets**  
SÖNMEZER S., el merbouh H.  
International Journal of Innovative Research and Development, vol.12, no.5, pp.134-143, 2023 (Peer-Reviewed Journal)
- III. **The Impact of Mergers and Acquisitions on the Stock Price of Acquiring Banks in Europe**  
SÖNMEZER S., Wondimu B.  
International Journal of All Research Education and Scientific Methods (IJARESM), vol.11, no.5, pp.2216-225, 2023 (Peer-Reviewed Journal)
- IV. **Effects of Fiscal Rules and Political Framework: Evidence from COVID-19 Crisis**  
Kilic E., SÖNMEZER S., ÖZAYDIN O.  
Ekonomi, Politika & Finans Araştırmaları Dergisi, vol.7, no.4, pp.869-888, 2022 (Peer-Reviewed Journal)
- V. **DETERMINANTS OF BANKS' PROFITABILITY: A COMPARATIVE ANALYSIS BETWEEN MALAYSIA AND SOUTH AFRICA**  
SÖNMEZER S., FAAL F.  
Working Paper Series, vol.3, no.4, pp.30-43, 2022 (Peer-Reviewed Journal)
- VI. **The Impact of Covid 19 on the Volatility of Stock Market Returns**  
SÖNMEZER S., RAYANE BODE YOUSSEOUF R. B. Y.  
International Journal of Social Science And Human Research, vol.5, no.8, pp.3913-3925, 2022 (Peer-Reviewed Journal)
- VII. **The Effects of Private Equity on the Financial Performance of Firms**  
SÖNMEZER S., FARAH M. R.  
International Journal of Social Science And Human Research, vol.5, no.8, pp.3899-3912, 2022 (Peer-Reviewed Journal)
- VIII. **HOW RETURNS OF METAVERSE TOKENS ARE INTERRELATED?**  
SÖNMEZER S., GENÇER ÇELİK G.  
PEOPLE: International Journal of Social Sciences, vol.8, no.1, pp.213-223, 2022 (Peer-Reviewed Journal)
- IX. **DETERMINANTS OF THE PROFITABILITY OF BANKING SECTOR IN TURKEY**  
BAL H., SÖNMEZER S.  
Doğuş Üniversitesi Dergisi, vol.23, no.1, pp.243-254, 2022 (Peer-Reviewed Journal)

- X. **Traces of Gambling Tendencies in Equity Market Investments**  
 SÖNMEZER S., ÇELİK İ. E.  
 Turkish Studies - Economics, Finance, Politics , vol.15, no.4, pp.2443-2453, 2020 (Peer-Reviewed Journal)
- XI. **Factors Causing Change in Foreign Exchange Deposits in an Emerging Economy: Turkey Case**  
 SÖNMEZER S., ÇELİK İ. E.  
 Finansal Araştırmalar ve Çalışmalar Dergisi, vol.11, no.21, pp.264-286, 2019 (Peer-Reviewed Journal)
- XII. **Niceliksel Gevseme Dönemlerinin Emtia, Döviz ve Hisse Senedi Piyasalarındaki Volatiliteye Etkisi**  
 PALA Y., SÖNMEZER S.  
 Doğuş Üniversitesi Dergisi, vol.18, no.1, pp.45-61, 2017 (Peer-Reviewed Journal)
- XIII. **Estimating Financial Trends by Spline Fitting via Fisher Algoritm**  
 BARAN M. K., SÖNMEZER S., UÇAR A.  
 Turkish Economic Review, vol.2, no.1, pp.20-25, 2015 (Peer-Reviewed Journal)
- XIV. **A Sectorial Analysis of Possible Information Leakages prior to Merger and Acquisition Deals in IstanbulStock Exchange**  
 SÖNMEZER S.  
 Journal ofEconomics and Political Economy, vol.1, no.2, pp.186-194, 2014 (Peer-Reviewed Journal)
- XV. **NİCELİKSEL GEVSEME POLİTİKALARININ TÜRK FİNANSAL PİYASALARI ÜZERİNDEKİ KISA VADELİ ETKİLERİ**  
 SÖNMEZER S.  
 MALİYE FİNANS YAZILARI, vol.28, no.101, pp.38-51, 2014 (Peer-Reviewed Journal)
- XVI. **How to Group Financial Data with Maximum Homogeneity**  
 BARAN M. K., SÖNMEZER S.  
 Emerging Markets Journal, vol.3, no.1, pp.13-19, 2013 (Peer-Reviewed Journal)
- XVII. **The Case for Gold Revisited a Safe Haven or a Hedge**  
 APAK S., AKMAN H. V., ÇANKAYA S., SÖNMEZER S.  
 Emerging markets journal, vol.2, no.2, pp.1-8, 2012 (Peer-Reviewed Journal)
- XVIII. **Determinants of Growth in Franchising Contracts in Emerging Markets Evidences fromTurkey**  
 AKMAN H. V., SÖNMEZER S.  
 EMAJ: Emerging Markets Journal, vol.2, no.1, pp.79-89, 2012 (Peer-Reviewed Journal)

## Books & Book Chapters

- I. **ARTTIRILMIŞ GİZLİLİK ÖZELLİĞİ BULUNAN KRIPTO PARALarda FİNANSAL SUÇLARIN PARMAK İZLERİ**  
 SÖNMEZER S., ÇELİK İ. E.  
 in: Dijital Dönüşümü İşletme Biliminin Gözlükleriyle Anlamak, Mehmet Eryılmaz, Editor, Nobel, Ankara, pp.281-292, 2021
- II. **ARTTIRILMIŞ GİZLİLİK ÖZELLİĞİ BULUNAN KRIPTO PARALarda FİNANSAL SUÇLARIN PARMAK İZLERİ**  
 SÖNMEZER S., ÇELİK İ. E.  
 in: DİJİTAL DÖNÜŞÜMÜ İŞLETME BİLİMINİN GÖZLÜKLERİYLE ANLAMAK, Prof. Dr. Mehmet Eryılmaz, Editor, Nobel Yayınevi, Ankara, pp.281-291, 2021
- III. **A Model of Information Sharing Measurementin Integrated Supply Chain Networks**  
 ÇALLI F., SÖNMEZER S.  
 in: Eurasian Economies, Sari, Selahattin Hic Gencer, Ayşen, Editor, Cambridge Scholars Publishing, Newcastle, pp.17-36, 2020
- IV. **FİNANSAL GÜC UNSURU OLARAK FİNANSAL YAPI VE EKONOMİK BüYÜME**  
 BAL H., SÖNMEZER S.  
 in: SOSYAL BİLİMLER PERSPEKTİFİNDEN GÜC, Volkan ÖNGEL Hasan Sadık TATLI, Editor, Gazi Kitapevi, Ankara, pp.56-79, 2020

- V. **Finansal Güç Unsuru Olarak Finansal Yapı ve Ekonomik Büyüme**  
 BAL H., SÖNMEZER S.  
 in: SOSYAL BİLİMLER PERSPEKTİFİNDE GÜÇ (Cilt I), ÖNGEL VOLKAN, TATLI HASAN SADIK, Editor, Gazi Kitabevi, Ankara, pp.79-100, 2020
- VI. **Option Strategies and Exotic Options: Tools for Hedging or Source of Financial Instability?**  
 SÖNMEZER S.  
 in: Risk Management, Strategic Thinking and Leadership in the Financial Services Industry, , Editor, Springer, pp.245-257, 2017
- VII. **Foreign Influence In Turkish Stock Market**  
 SÖNMEZER S.  
 KPS Library, 2016
- VIII. **Psychological Factors Affecting Stock Prices and Related Theories**  
 SÖNMEZER S.  
 in: Globalization of Financial Institutions, H. Dincer and Ü. Hacioglu, Editor, Springer, pp.235-242, 2014

### **Refereed Congress / Symposium Publications in Proceedings**

- I. **Monetary momentum and risk management in stock market The close connection between liquidity and profitability: analysis of the retail m**  
 KILIÇ E., SÖNMEZER S.  
 ISTANBUL FINANCE CONGRESS (IFC) | December 21, 2023 | İstanbul, İstanbul, Turkey, 21 December 2023
- II. **How Market Values are Affected by Board Structure, Board Size and ESG Controversies Scores?**  
 SÖNMEZER S., GENÇER ÇELİK G.  
 2023, IASTEM International Conference, Moskva, Russia, 10 August 2023, pp.1-4
- III. **Is Twitter Usage a Determinant of ICO Success?**  
 SÖNMEZER S., ÇELİK İ. E.  
 World Conference Entrepreneurship in High-Potential Economies in the Digital Era, Dubai, United Arab Emirates, 11 February 2023
- IV. **Does Herding Lead Size Growth of Crypto Currency Market?**  
 SÖNMEZER S., ÇELİK İ. E.  
 World research Forum, Barcelona, Spain, 23 September 2022, pp.46-48
- V. **Assessment of Cross Chain Swaps and Trading Volume of Major Swap Crypto Currencies**  
 SÖNMEZER S., ÇELİK İ. E.  
 International Conference on Advance Accounting and Finance, Prag, Czech Republic, 22 February 2022, pp.54-56
- VI. **How Do Fixed Yield Tokens Behave?**  
 SÖNMEZER S., GENÇER ÇELİK G.  
 19Th International Conference on Business, Education, Law, Language and Psychology, Abu Dhabi, United Arab Emirates, 29 October 2021, pp.42-47
- VII. **Effect of Volatility of Returns on the Trading Volume of Major Smart Contract Tokens**  
 ÇELİK İ. E., SÖNMEZER S.  
 International Conference on Economics and Business Research, Los-Angeles, Chile, 18 September 2021, pp.44-47
- VIII. **PREDICTIVE POWER OF EXCHANGE RATES AND INTEREST RATES FOR CAPACITY UTILIZATION AND REAL SECTOR CONFIDENCE IN TURKEY**  
 ÇELİK İ. E., SÖNMEZER S.  
 6th International Conference on New Trends in Econometrics Finance, Turkey, 16 - 18 October 2020
- IX. **Analysis of the Capital Structure of Turkish Companies using Dynamic Panel Data**  
 ÇELİK İ. E., SÖNMEZER S.  
 ISER 241st INTERNATIONAL CONFERENCE, 9 - 10 January 2020, pp.6-9
- X. **Do Dividend Paying Stocks Outperform?**  
 SÖNMEZER S., ÇELİK İ. E.

- International Conference Dubai, Dubai, United Arab Emirates, 27 December 2019, pp.27-31
- XI. **Determinants of Bank Loans to be Liquidated in an Emerging Market**  
SÖNMEZER S., ÇELİK İ. E.  
International Conference on Economics and Finance Research, Paris, France, 25 - 26 September 2019, pp.16-20
- XII. **Do Dark Pools Cause Structural Breaks in Emerging Markets?**  
SÖNMEZER S., ÇELİK İ. E.  
70th Research World International Conference, Tokyo, Japan, 26 - 27 July 2019, pp.29-33
- XIII. **Sosyo-Demografik Faktörler ve İnternet Bankacılığı İlişkisi**  
SÖNMEZER S., ÖZDEMİR E.  
Uluslararası AvrasyaEkonomileri Konferansı, Taşkent, 18 - 20 June 2018
- XIV. **A Model of Information Sharing Measurement in Integrated Supply Chain Networks**  
ÇALLI F., SÖNMEZER S.  
Uluslararası Avrasya Ekonomileri Konferansı, 18 - 20 June 2018
- XV. **Konut Kredi Hacminin Gelişimi ile Makroekonomik Değerler ve Finansal Getirilerin İlişkisi**  
SÖNMEZER S., PALA Y.  
Uluslararası AvrasyaEkonomileri Konferansı, 5 - 07 October 2017
- XVI. **Ülke Kredi Notlarının Sermaye Piyasalarına Etkisi**  
TUFANER M. B., SÖNMEZER S., ÇELİK A. A.  
International Conference on Eurasian Economics 2017, İstanbul, Turkey, 10 - 12 July 2017, pp.325-331
- XVII. **Yatırım Projelerinin Değerlendirilmesi: Türk ÇimentoSektöründen Bir Örnek**  
miyase k., SÖNMEZER S., YENEN V. Z., emir z.  
International Conference on Eurasian Economies, 29 - 31 August 2016
- XVIII. **Effects of Sale of Non Performing Loans to Asset Management Companies on Stock Performance of Banks**  
SÖNMEZER S.  
International Conference on Eurasian Economies, Kazan, Russia, 9 - 10 September 2015, pp.33-40
- XIX. **How to Increase Market Capitalization in Eurasian Markets**  
SÖNMEZER S., SÖZEN İ.  
International Conference on Eurasian Economics 2014", Skopje, Macedonia, 1 - 03 July 2014, pp.317-323

## Scientific Refereeing

Beykent Üniversitesi Sosyal Bilimler Dergisi, National Scientific Refreed Journal, January 2023