

Assoc. Prof. Cumhuri Ekinci

Personal Information

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Education Information

Doctorate, Université Aix-Marseille III, France 2002 - 2006

Post Graduate, Université Paris 1 Pantheon-Sorbone, France 2000 - 2001

Under Graduate, Boğaziçi Üniversitesi, İktisadi Ve İdari Bilimler Fakültesi, İktisat Bölümü, Turkey 1995 - 2000

Foreign Languages

English

French

Dissertations

Doctorate, Dynamiques a haute frequence sur les marches diriges par les ordres: cas de la Bourse d'Istanbul, Université Aix-Marseille III, 2006

Post Graduate, L'Evolution intrajournaliere des transactions a la Bourse d'Istanbul, Université Paris 1 Pantheon-Sorbone, 2001

Research Areas

Social Sciences and Humanities, Economics, Financial Economics, Management

Academic Titles / Tasks

Associate Professor, İstanbul Teknik Üniversitesi, İşletme Fakültesi, İşletme Mühendisliği Bölümü, 2015 - Continues

Assistant Professor, İstanbul Teknik Üniversitesi, İşletme Fakültesi, İşletme Mühendisliği Bölümü, 2009 - 2015

Lecturer PhD, Conservatoire National Des Arts Et Métiers (Cnam), Economie-Gestion, 2004 - 2006

Professional Experience

Assistant Director of the Institute, İstanbul Teknik Üniversitesi, Sosyal Bilimler Enstitüsü, 2012 - 2014

Articles Published in Journals That Entered SCI, SSCI and AHCI Indexes

- Analysing the dynamic influence of US macroeconomic news releases on Turkish stock markets**
Ekinci C. E. , Akyildirim E., Corbet S.
FINANCE RESEARCH LETTERS, vol.31, pp.155-164, 2019 (Journal Indexed in SSCI)

- II. **Daily and Intraday Herding within Different Types of Investors in Borsa Istanbul**
Dalgic N., Ekinci C. E. , ERSAN O.
EMERGING MARKETS FINANCE AND TRADE, 2019 (Journal Indexed in SSCI)
- III. **A new approach for detecting high-frequency trading from order and trade data**
Ekinci C. E. , Ersan O.
Finance Research Letters, vol.24, pp.199-220, 2018 (Journal Indexed in SCI Expanded)

Articles Published in Other Journals

- I. **Google search and stock returns: A study on BIST 100 stocks**
Ekinci C. E. , Bulut A. E.
Global Finance Journal, 2020 (Refereed Journals of Other Institutions)
- II. **Sermaye Piyasaları Altyapı Kurumlarının Endüstriyel Yapılanması**
İpek S., EKİNCİ C. E.
Finans Politik ve Ekonomik Yorumlar, vol.54, no.623, pp.77-96, 2017 (Refereed Journals of Other Institutions)
- III. **Algorithmic and high-frequency trading in Borsa Istanbul**
Ersan O., Ekinci C. E.
BORSA ISTANBUL REVIEW, vol.16, no.4, pp.233-248, 2016 (Journal Indexed in ESCI)
- IV. **A REVIEW OF MARKET RISK MEASURES AND COMPUTATION TECHNIQUES**
Yildirak K., Ekinci C. E.
RETHINKING VALUATION AND PRICING MODELS: LESSONS LEARNED FROM THE CRISIS AND FUTURE CHALLENGES, pp.283-302, 2013 (Refereed Journals of Other Institutions)
- V. **HIGH-FREQUENCY PERFORMANCE OF VALUE AT RISK AND EXPECTED SHORTFALL: EVIDENCE FROM ISE30 INDEX FUTURES**
Ekinci C. E. , Yildirak K., Taylan A. S.
RETHINKING VALUATION AND PRICING MODELS: LESSONS LEARNED FROM THE CRISIS AND FUTURE CHALLENGES, pp.303-315, 2013 (Refereed Journals of Other Institutions)
- VI. **Seasonality and the Relation between Volatility and Returns Evidence from Turkish Financial Markets**
Taş O., Ekinci C. E. , Samur Z. I.
STOCK MARKET VOLATILITY, pp.499-517, 2009 (Refereed Journals of Other Institutions)

Scientific Refereeing

EMERGING MARKETS FINANCE AND TRADE, Journal Indexed in SSCI, June 2019

Mobility Activity

Erasmus Programme, Lecturing, Université de la Méditerranée: Aix-Marseille II, France, 2016 - 2016

Citations

Total Citations (WOS):4

h-index (WOS):1