

## Prof. Oktay Taş

### Personal Information

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### International Researcher IDs

ORCID: 0000-0002-7570-549X

Publons / Web Of Science ResearcherID: O-1039-2013

ScopusID: 24476788000

Yoksis Researcher ID: 12491

### Education Information

Doctorate, Technische Universitaet Berlin, İşletme, Germany 1997 - 2001

### Foreign Languages

English

### Dissertations

Doctorate, Accounting Standarts for Financial Derivatives, Technische Universitaet Berlin, İşletme, 2014

### Research Areas

Social Sciences and Humanities, Management, Finance, Money, Capital and Financial Institutions, Financial Markets and Investment Management

### Academic Titles / Tasks

Professor, Istanbul Technical University, İşletme Fakültesi, İşletme Mühendisliği Bölümü, 2013 - Continues

### Academic and Administrative Experience

İstanbul Teknik Üniversitesi, İşletme Fakültesi, İşletme Mühendisliği Bölümü, 2005 - Continues

### Courses

Corporate Finance, Postgraduate, 2016 - 2017

## Published journal articles indexed by SCI, SSCI, and AHCI

- I. **Solar Energy Investment Valuation With Intuitionistic Fuzzy Trinomial Lattice Real Option Model**  
Ersen H. Y., Taş O., Ugurlu U.  
IEEE TRANSACTIONS ON ENGINEERING MANAGEMENT, vol.70, pp.2584-2593, 2023 (SCI-Expanded)
- II. **Mean-Variance Portfolio Optimization of Energy Stocks Supported with Second Order Stochastic Dominance Efficiency**  
Güran C. B., Ugurlu U., Taş O.  
FINANCE A UVER-CZECH JOURNAL OF ECONOMICS AND FINANCE, vol.69, no.4, pp.366-383, 2019 (SSCI)
- III. **The Financial Effect of the Electricity Price Forecasts' Inaccuracy on a Hydro-Based Generation Company**  
Uğurlu U., Taş O., Kaya A., Oksuz I.  
ENERGIES, no.11, pp.2093, 2018 (SCI-Expanded)
- IV. **The Financial Effect of the Electricity Price Forecasts' Inaccuracy on a Hydro-Based Generation Company**  
Ugurlu U., Taş O., Kaya A., Oksuz İ.  
ENERGIES, vol.11, no.8, 2018 (SCI-Expanded)
- V. **Electricity Price Forecasting Using Recurrent Neural Networks**  
Ugurlu U., Oksuz İ., Tas O.  
ENERGIES, vol.11, no.5, 2018 (SCI-Expanded)
- VI. **SSD EFFICIENCY AT MULTIPLE DATA FREQUENCIES: APPLICATION ON THE OECD COUNTRIES**  
Uğurlu U., Tas O., Güran C. B., Guran A.  
PRAGUE ECONOMIC PAPERS, vol.27, no.2, pp.169-195, 2018 (SSCI)
- VII. **Performance of Electricity Price Forecasting Models: Evidence from Turkey**  
Uğurlu U., Taş O., GÜNDÜZ U.  
EMERGING MARKETS FINANCE AND TRADE, vol.54, no.8, pp.1720-1739, 2018 (SSCI)

## Articles Published in Other Journals

- I. **Motives behind the return anomaly around bonus issue announcements: the case of emerging markets**  
Isiker M., Taş O.  
REVIEW OF BEHAVIORAL FINANCE, vol.14, no.5, pp.806-832, 2022 (ESCI)
- II. **Determinants of capital structure for firms in an Islamic equity index: comparing developed and developing countries**  
Ersen H. Y., Kahya E. H., Ekinci C. E., Taş O., Şimşek K. D.  
Journal of Capital Markets Studies, vol.4, no.2, pp.167-191, 2020 (Peer-Reviewed Journal)

## Supported Projects

- Taş O., Uğurlu U., Project Supported by Higher Education Institutions, Electricity Price Modeling and Forecasting Using Hybrid Models, 2018 - 2019
- Taş O., Project Supported by Higher Education Institutions, Modelling The Effects Of Investor Sentiment In International Stock Markets, 2013 - 2016
- Taş O., Project Supported by Higher Education Institutions, GELİŞMEKTE OLAN PİYASALARDA OYNAKLIK YAPISININ İNCELENEREK VAROLAN MODELLERLE TAHMİN BAŞARISININ TEST EDİLMESİ, 2009 - 2013

Taş O., Project Supported by Higher Education Institutions, Gelişmekte Olan Piyasalarda Eşbütünleşme ve Finansal krizlerde Vektör Özbağlanımlı Modellerin Tahmin Başarımları, 2010 - 2012

Taş O., Project Supported by Higher Education Institutions, Türk Bankalarında ((Hedding) Riskten Korunma Yöntemleri ve Riskten Korunma Amaçlı Kullanılan Finansal Ürünlerin araştırılması, 2001 - 2004

## **Metrics**

Publication: 55

Citation (WoS): 108

Citation (Scopus): 220

H-Index (WoS): 3

H-Index (Scopus): 4

## **Non Academic Experience**

Berlin Teknik Üniversitesi