Curriculum Vitae

1. **Name Surname:** Hatice Gaye Gencer

2. **Date of Birth:**

3. **Title:** Prof. Dr.

4. **Education:** Doctorate

Degree	Field	University	Year
Bachelor	Political Science and International Relations	Boğaziçi University	1987-1992
Master	Business Administration	Boğaziçi University	1992-1995
Doctorate	Business Administration	Boğaziçi University	1995-2002

5. **Academic Titles**

Associate Professorship : 2017
Professorship : 2022

Master Thesis Title and Advisor: An Experience in Privatization: Transfer of the Retail Outlets of Sümer Holding Company to its Employees (1995) - İBRAHİM ÖZER ERTUNA

Doctorate Thesis Title and Advisor: Ownership structure and performance: A comparison between firms owned by profit-oriented groups and firms owned by mission oriented social security foundations (2002) - İBRAHİM ÖZER ERTUNA

Certificate: CMA Certified Management Accountant, USA, 15/12/2015 (International)

6. **Graduate Theses Supervised**

6.1 Master Theses

BÜYÜKNALBANT SENA, (2020). The pricing performance of Pegasus Airlines on European routes after new competitor enters the market, Yeditepe Üniversitesi->Sosyal Bilimler Enstitüsü->İşletme (İngilizce) Ana Bilim Dalı (Completed)

ŞAHİNBAŞ ÖZER, (2019). Comparison of financial assets in financial statements under Tax Procedures Law and Turkish Accounting Standards and International Financial Reporting Standards., Yeditepe Üniversitesi->Sosyal Bilimler Enstitüsü->İşletme Ana Bilim Dalı (Continues)

İNCE EDA, (2019). Türkiyede 2007-2019 yılları arasındaki Bankacılık faaliyetlerinden olan Banka Kredilerinin ekonomik büyüme üzerine etkisi, Yeditepe Üniversitesi->Sosyal Bilimler Enstitüsü->Muhasebe ve Finansman Ana Bilim Dalı (Continues)

ATAN EMRE, (2017). Scoring commercial companies with internal credit rating model, Yeditepe Üniversitesi->Sosyal Bilimler Enstitüsü->İşletme (İngilizce) Ana Bilim Dalı (Completed)

6.2 Doctorate Theses

SÜRÜEL SALTUK BUĞRA, (2023). Influence of Artificial Intelligence (AI) applications on Credit Decision Processes of Banks in terms of Performance and Profitability, Yeditepe Üniversitesi->Sosyal Bilimler Enstitüsü->İşletme (İngilizce) Ana Bilim Dalı (Continues)

SUNGUR NECİP SAYGIN, (2021). A comparison of Islamic vs conventional indices: A Wavelet based approach, Yeditepe Üniversitesi->Sosyal Bilimler Enstitüsü->Diğer (Completed)

TEKE KADİR, (2020). Measurement of Relationship Between Time Series Via Wavelet Transform, Yeditepe Üniversitesi->Sosyal Bilimler Enstitüsü->İşletme (İngilizce) Ana Bilim Dalı (Continues)

HÜRATA MEHMET YASİN, (2017). Testing for market integration: Financial return & volatility spillover and co-movement, Yeditepe Üniversitesi->Sosyal Bilimler Enstitüsü->İşletme Ana Bilim Dalı (Completed)

ULUSAVAŞ ÖZGEHAN, (2010). Short term predictable patterns following price shocks conditional on characteristics of information signals, foreign investment and investor confidence: Evidence from Istanbul Stock Exchange, Yeditepe Üniversitesi->Sosyal Bilimler Enstitüsü->Muhasebe ve Finansman Ana Bilim Dalı (Completed)

ULCAY MURAT, (2009). Determinants of trade credit from micro- and macroeconomic perspectives: Evidence from Turkish ISE manufacturing firms, Yeditepe Üniversitesi->Sosyal Bilimler Enstitüsü->İşletme Yönetimi Ana Bilim Dalı (Completed)

7. Publications

7.1. Articles published in peer reviewed international journals (SCI, SSCI Arts and Humanities)

1. GENCER HATİCE GAYE, DEMİRALAY SERCAN, KILINÇARSLAN ERHAN (2023). Risk-return profile of environmentally friendly assets: Evidence from the NASDAQ OMX green economy index family. Journal of Environmental Management, 337(117683), 1-30., Doi: 10.1016/j.jenvman.2023.117683 (Yayın No: 8332119)

2. GENCER HATİCE GAYE, DEMİRALAY SERCAN, Bayracı Selçuk (2022). Carbon credit futures as an emerging asset: Hedging, diversification and downside risks. Energy Economics, 113(106196), 1-24., Doi: 10.1016/j.eneco.2022.106196 (Yayın No: 8332111)

3. DEMİRALAY SERCAN, GENCER HATİCE GAYE, Bayracı Selçuk (2021). How do Artificial Intelligence and Robotics Stocks co-move with traditional and alternative assets in the age of the 4th industrial revolution? Implications and Insights for the COVID-19 period. Technological Forecasting and Social Change, 171(120989), 1-20., Doi: 10.1016/j.techfore.2021.120989 (Yayın No: 7201637)

4. Avni Önder Haznedar,GENCER HATİCE GAYE,DEMİRALAY SERCAN,Altay İsmail (2019). The Ottoman dissolution and the İstanbul bourse between war and peace: a foreign exchange market
perspective on the Great War. Scandinavian Economic History Review, 1-17., Doi: 10.1080/03585522.2018.1546615 (Yayın No: 4530448)

5. DEMİRALAY SERCAN,Bayracı Selçuk,GENCER HATİCE GAYE (2019). Time-varying diversification benefits of commodity futures. Empirical Economics, 1-31. (Yayın No: 4530429)

6. Bayracı Selçuk,DEMİRALAY SERCAN,GENCER HATİCE GAYE (2018). STOCK-BOND CO-MOVEMENTS AND FLIGHT-TO-QUALITY IN G7 COUNTRIES: A TIME-FREQUENCY ANALYSIS. Bulletin of Economic Research, 70(1), 29-49., Doi: 10.1111/boer.12118 (Yayın No: 4167998)

7. GENCER HATİCE GAYE,HÜRATA MEHMET YASİN (2017). RISK TRANSMISSION AND CONTAGIONIN THE EQUITY MARKETS:INTERNATIONAL EVIDENCE FROM THEGLOBAL FINANCIAL CRISIS. Romanian Journal of Economic Forecasting, 3, 110-129. (Yayın No: 4530381)

8. GENCER HATİCE GAYE,DEMİRALAY SERCAN (2016). THE CONTAGION EFFECTS ON REALECONOMY EMERGING MARKETSDURING THE RECENT CRISES. ROMANIAN JOURNAL OF ECONOMIC FORECASTING, 19(1), 104-121. (Yayın No: 2647977)
9. GENCER HATİCE GAYE (2015). Flight to quality or contagion effect An analysis from the Turkish and the US financial markets. Financial Theory and Practice, 39(3), 325-340., Doi: 10.3326/fintp.39.3.4 (Yayın No: 1573565)

10. GENCER HATİCE GAYE,Sercan Demiralay (2015). Volatility Modeling and Value at Risk VaR
Forecasting of Emerging Stock Markets in the Presence of Long Memory Asymmetry and Skewed
Heavy Tails. Emerging Markets Finance and Trade, 1-19., Doi: 10.1080/1540496X.2014.998557 (Yayın No: 1573659)

11. GENCER HATİCE GAYE,Zafer Musoğlu (2014). The Safe Haven Property of Gold in Turkish Financial Markets An Investigation of the Global Financial Crisis. Bogazici Journal: Review of Social,
Economic & Administrative Studies, 28(2), 75-89. (Yayın No: 1576065)

12. GENCER HATİCE GAYE,Zafer Musoğlu (2014). Volatility Transmission and Spillovers among Gold Bonds and Stocks An Empirical Evidence from Turkey. International Journal of Economics and
Financial Issues, 4(4), 705-713. (Yayın No: 1576242)

13. Sercan Demiralay,GENCER HATİCE GAYE (2014). Volatility Transmissions between Oil Prices and Emerging Market Sectors Implications for Portfolio Management and Hedging Strategies.
International Journal of Energy Economics and Policy, 4(3), 442-447. (Yayın No: 1575816)

14. GENCER HATİCE GAYE,Zafer Musoğlu (2014). Volatility Modeling and Forecasting of Istanbul Gold Exchange IGE. International Journal of Financial Research, 5(2), 87-101., Doi: 10.5430/ijfr.v5n2p87 (Yayın No: 937715)

15. GENCER HATİCE GAYE,KILIÇ ERDEM (2014). Conditional Correlations and Volatility Links Among Gold Oil and Istanbul Stock Exchange Sector Returns. International Journal of Economics and
Financial Issues, 4(1), 170-182. (Yayın No: 937564)

16. GENCER HATİCE GAYE,Sercan Demiralay (2014). Shock and Volatility Spillovers between Oil Prices and Turkish Sector Returns. International Journal of Economics and Finance, 6(2), 174-180., Doi: 10.5539/ijef.v6n2p174 (Yayın No: 937534)

17. GENCER HATİCE GAYE,Sercan Demiralay (2013). Dynamic Correlations and Volatility Transmissions among Turkish Sectors. APPLIED FINANCE, 4(12), 1672-1685. (Yayın No: 937675)

18. GENCER HATİCE GAYE,Sercan Demiralay (2013). The impact of oil prices on sectoral returns an empirical analysis from Borsa Istanbul. Theoretical and Applied Economics, 20(12), 7-24. (Yayın No: 937588)

7.2. Articles published in other peer reviewed international journals

7.3. Papers delivered in international conferences and printed as proceedings

7.4. Books and sections in books published internationally

1.Determinants of Trade Credit An Evidence from Turkish Manufacturing Companies (2013)., GENCER HATİCE GAYE,Murat Ulcay, LAP LAMBERT Academic Publishing, Basım sayısı:1, Sayfa Sayısı 308, ISBN:978-3659445156, İngilizce(Bilimsel Kitap), (Yayın No: 936921)

2.Information Signals Foreign Investment And Investor Confidence An Evidence from Istanbul Stock Exchange Market (2013)., GENCER HATİCE GAYE,Özgehan Ulusavaş, LAP LAMBERT Academic Publishing, Basım sayısı:1, Sayfa Sayısı 372, ISBN:978-3659448997, İngilizce(Bilimsel Kitap), (Yayın No: 936980)

3.Business Finance II, Bölüm adı:(Cost of Capital) (2019)., GENCER HATİCE GAYE, AÖF, Editör: Mehmet Başar, Basım sayısı:1, Sayfa Sayısı 320, ISBN:9780136871312, İngilizce(Ders Kitabı), (Yayın No: 7006904)

4.Business Finance II, Bölüm adı:(Capital Strucutre) (2019)., GENCER HATİCE GAYE, AÖF, Editör: Mehmet Başar, Basım sayısı:1, Sayfa Sayısı 235, ISBN:9780136871313, İngilizce(Ders Kitabı), (Yayın No: 7006916)

5.Business Finance I, Bölüm adı:(Cost-Volume-Profit Analysis) (2018)., GENCER HATİCE GAYE, AÖF, Editör: Mehmet Başar, Basım sayısı:1, Sayfa Sayısı 235, ISBN:9780136871312, İngilizce(Ders Kitabı), (Yayın No: 7006932)

6.From Financial Crisis to Economic and Political Distress, Bölüm adı:(Short-term Predictability of Stock Returns Following Price Shocks: An Evidence from Istanbul Stock Exchange) (2014)., GENCER HATİCE GAYE, Özgehan Ulusavaş, LAP LAMBERT Academic Publishing, Editör: Atilla Öner; Gönül Demirel, Basım sayısı:1, Sayfa Sayısı 184, ISBN:978-3659312458, İngilizce(Bilimsel Kitap), (Yayın No: 937286)

7.5. Articles published in peer reviewed national journals

7.6 Papers delivered at national conferences and printed as proceedings

1.GENCER HATİCE GAYE, DEMİRALAY SERCAN (2021). Time-Scale Behaviour of Co-movements between Renewable Energy Stocks and Other Financial Assets. YIRCOBS 2021 (Özet Bildiri/Sözlü Sunum)(Yayın No:8332159)

2.GENCER HATİCE GAYE, DEMİRALAY SERCAN (2022). Carbon Credit Futures as an Emerging Asset: Hedging, Diversification and Downside Risks. BAFA 2022 (Özet Bildiri/Sözlü Sunum)(Yayın No:8332128)

3.GENCER HATİCE GAYE, DEMİRALAY SERCAN (2023). Hedging green stocks: What can multiscale analysis tell us?. MEA 2023 (Özet Bildiri/Sözlü Sunum)(Yayın No:8332147)

4.GENCER HATİCE GAYE,ULUSOY VEYSEL,DEMİRALAY SERCAN (2018). Human Capital, Financial Development, and Economic Growth. 82th Annual Conference of Midwest Economic Association, Chicago, USA (/Sözlü Sunum)(Yayın No:4285760)

5.GENCER HATİCE GAYE,DEMİRALAY SERCAN (2015). Financial Contagion Interdependence and the Real Economy Evidence from emerging markets. 1st World Congress of Comparative Economics (Özet Bildiri/)(Yayın No:2636095)

6.GÜRSOY GÜNER,GENCER HATİCE GAYE,Sercan Demiralay (2015). DOI and Performance. First World Congress of Comparative Economics (Özet Bildiri/)(Yayın No:1584120)

7.Demiralay Sercan,GENCER HATİCE GAYE,Bayracı Selçuk (2015). Do Commodities Really Provide Diversification Benefits. 55th Meeting of the EWGCFM (Özet Bildiri/)(Yayın No:1597363)

8.GENCER HATİCE GAYE,DEMİRALAY SERCAN (2014). Flight to Quality Evidence from Turkish and US Financial Markets during 2008 EconomicCrisis. Symposium on Business and Economics in Times of Crisis (Özet Bildiri/)(Yayın No:2636411)

9.GENCER HATİCE GAYE,DEMİRALAY SERCAN (2013). Return Dynamics and Volatility Transmission between Oil Prices and Borsa Istanbul Sectoral Indices. Asia Economic Community Forum 2013 (Özet Bildiri/)(Yayın No:2636170)

10.GENCER HATİCE GAYE,DEMİRALAY SERCAN (2013). The Impact of Oil Prices on Sectoral Returns An Empirical Analysis from BorsaIstanbu. EY International Congress on Economics I"EUROPE AND GLOBAL ECONOMIC REBALANCING (Özet Bildiri/)(Yayın No:2636353)

11.GENCER HATİCE GAYE (2013). VOLATILITY OF STOCK MARKET INDICES CONDITIONAL ON ISE SECTORAL INDICES GOLD AND OIL PRICES EVIDENCE FROM ISTANBUL STOCK EXCHANGE MARKET. XXVI EURO - INFORMS 26th European Conference on Operational Research (Özet Bildiri/)(Yayın No:937913)

12.GENCER HATİCE GAYE,KILIÇ ERDEM (2013). VOLATILITY OF STOCK MARKET INDICES CONDITIONAL ON ISE SECTORAL INDICES GOLD AND OIL PRICES AN EVIDENCE FROM ISTANBUL STOCK EXCHANGE MARKET. Uluslararası İstanbul Finans Konferansı (Özet Bildiri/)(Yayın No:2652644)

13.GENCER HATİCE GAYE,ULUSAVAŞ ÖZGEHAN (2012). SHORT TERM PREDICTABILITY OF ABNORMAL STOCK RETURNS A CASE OF ISE. Uluslararası Finans ve Bankacılık Sempozyumu (Özet Bildiri/)(Yayın No:2652659)

7.7. Other Publications

7.8. Citations

8. Projects

9. Administrative Experience

2018: Commission Membership - YEDITEPE UNIVERSITY/ FACULTY OF ECONOMICS AND ADMINISTRATIVE SCIENCES/ DEPARTMENT OF BUSINESS ADMINISTRATION

2004-2006: Deputy Head of Department - YEDITEPE UNIVERSITY/ FACULTY OF ECONOMICS AND ADMINISTRATIVE SCIENCES/ DEPARTMENT OF BUSINESS ADMINISTRATION

10. Scientific and Professional Memberships and Work Outside University

11. Awards

12. Undergraduate and Graduate Courses given in the last two academic years

Academic Year	Term	Course Name	Hours/week	
			Theoretical	Practical
2020-2021	**Fall**	Investment Analysis and Portfolio Management	1	2
	Spring	Corporate Finance	1	2
202-2021	**Fall**	Financial Institutions and Markets	3	
	Spring	Theory of Corporate Finance	3	