Asst. Prof. ALEV ATAK

Personal Information

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International Researcher IDs
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ScopusID: 37101191600
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Education Information

Doctorate, University of London-Queen Mary and Westfield College, Economics, Economics, England 2007 - 2011
Postgraduate, University of Guelph, Canada 2004 - 2005
Undergraduate, Marmara University, Faculty Of Economic And Administrative Sciences, Economics (English), Turkey 2000 - 2004

Research Areas

Econometrics, Financial Economics, Artificial Intelligence, Computer Learning and Pattern Recognition

Academic Titles / Tasks

Assistant Professor, Middle East Technical University, Faculty of Economic and Administrative Sciences, Department of Economics, 2020 - Continues
Assistant Professor, City University, London, Social Sciences, Economics, 2013 - 2019

Academic and Administrative Experience

Vice Dean, Middle East Technical University, Faculty of Economic and Administrative Sciences, Department of Economics, 2022 - Continues
Rektörlük Kalite Komisyonu Üyesi, Middle East Technical University, Faculty of Economic and Administrative Sciences, Department of Economics, 2022 - Continues
BAP Scientific Commissioner, Middle East Technical University, Faculty of Economic and Administrative Sciences, Department of Economics, 2021 - Continues

Courses

Introduction to Econometrics, Postgraduate, 2022 - 2023
Applied Econometrics, Undergraduate, 2022 - 2023
Introduction to Econometrics II, Undergraduate, 2022 - 2023

Designed Lessons

Atak A., Quantitative Finance and Applications, Undergraduate, 2022 - 2023

Published journal articles indexed by SCI, SSCI, and AHCI

I. **Exploring the sentiment in Borsa Istanbul with deep learning**
ATAK A.
Borsa Istanbul Review, vol.23, 2023 (SSCI)

II. **SPECIFICATION TESTS FOR TIME-VARYING COEFFICIENT PANEL DATA MODELS**
Atak A., Tao T. Y., Zhan Y., Zhou Q.
ECONOMETRIC THEORY, vol.0, no.0, pp.1-48, 2023 (SCI-Expanded)

III. **Functional coefficient quantile regression model with time-varying loadings**
Atak A., Montes-Rojas G., Olmo J.
JOURNAL OF APPLIED ECONOMICS, vol.26, pp.1-39, 2023 (SSCI)

IV. **A factor approach to realized volatility forecasting in the presence of finite jumps and cross-sectional correlation in pricing errors**
Atak A., Kapetanios G.
ECONOMICS LETTERS, vol.120, no.2, pp.224-228, 2013 (SSCI)

V. **A semiparametric panel model for unbalanced data with application to climate change in the United Kingdom**
Atak A., Linton O., Xiao Z.
JOURNAL OF ECONOMETRICS, vol.164, no.1, pp.92-115, 2011 (SCI-Expanded)

Books & Book Chapters

I. **Econometric Analysis of Cryptocurrency Volatility: A Heterogenous Autoregressive Approach**
Atak A.
Gazi Kitabevi , Ankara, 2024

Refereed Congress / Symposium Publications in Proceedings

I. **Decoding ESG Performance with NLP at Borsa Istanbul Sustainability Index**
Atak A.
47th EBES CONFERENCE, Berlin, Germany, 18 - 20 April 2024, pp.1-23

II. **Financial Sentiment Index with Natural Language Processing**
Atak A.
42nd EBES CONFERENCE - LISBON , Lisbon, Portugal, 12 - 14 January 2023, pp.1-19

III. **SYMMETRIC OR ASYMMETRIC INFORMATION? A MACHINE LEARNING APPROACH FOR FINANCIAL SENTIMENT**
Atak A.
43rd EBES CONFERENCE - MADRID , Madrid, Spain, 12 - 14 April 2023, pp.1-18

IV. **Reflexivity analysis of cryptocurrencies with a time-varying semi-parametric Hawkes process**
Atak A.
4th International Conference on Econometrics and Statistics, Kowloon, Hong Kong, 22 - 26 June 2021, pp.1-19

V. **Reflexivity Analysis of Digital Currencies with a Semiparametric Hawkes Process**
Atak A.
European Economics and Finance Society Nineteenth Annual EEFS Conference online in conjunction with the

Department of Economics, City, University of London and FernUniversität Hagen, London, England, 22 - 25 June 2021, pp.1-18

Supported Projects

ATAK A., Project Supported by Higher Education Institutions, Understanding Financial Information Disclosure with Natural Language Processing, 2023 - Continues

Metrics

Publication: 12
Citation (WoS): 24
Citation (Scopus): 28
H-Index (WoS): 2
H-Index (Scopus): 2