Asst. Prof. ALEV ATAK

Personal Information

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International Researcher IDs

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Publons / Web Of Science ResearcherID: AGV-9335-2022
ScopusID: 37101191600
Yoksis Researcher ID: 320911

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)

Refereed Congress / Symposium Publications in Proceedings

I. **Developing Economic Indicators for Universities as part of Regional Ecosystems**
Voitko S., Tshikovhi N., Lacalle J. G., Sürer E., Martin E., Moyo S., Qwatekana Z., Rana I., Konovalova N., Atak A., et al.
2023 GISU International Research Symposium, Sydney, Australia, 14 November 2023, pp.1-7
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: 10
Citation (WoS): 24
Citation (Scopus): 28
H-Index (WoS): 2
H-Index (Scopus): 2