Asst. Prof. ALEV ATAK

Personal Information

Email: alevatak@metu.edu.tr
Web: https://avesis.metu.edu.tr/alevatak

International Researcher IDs
ScholarID: o9fnrFsAAAAJ
ORCID: 0000-0002-2319-9193
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

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
Vice Dean, Middle East Technical University, Faculty Of Economic And Administrative Sciences, Department Of Economics, 2022 - 2025

Courses

Postgraduate
Introduction to Econometrics, Postgraduate, 2022 - 2023
Undergraduate

Introduction to Econometrics 1, Undergraduate, 2024 - 2025, 2023 - 2024, 2022 - 2023
Introduction to Econometrics II, Undergraduate, 2023 - 2024, 2022 - 2023

Designed Lessons

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

Published journal articles indexed by SCI, SSCI, and AHCI

I. **Beyond polarity: How ESG sentiment influences idiosyncratic volatility in the Turkish stock market**
ATAK A.
Borsa Istanbul Review, vol.24, pp.10-21, 2024 (SSCI)
II. **Exploring the sentiment in Borsa Istanbul with deep learning**
ATAK A.
Borsa Istanbul Review, vol.23, 2023 (SSCI)
III. **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)
IV. **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)
V. **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)
VI. **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

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

Papers Published in Refereed Scientific Meetings

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 - 2025

Metrics

Publication: 13