

## **Asst. Prof. HANDE AYAYDIN HACIÖMEROĞLU**

### **Personal Information**

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### **International Researcher IDs**

ScholarID: Yb2AZgUAAAAJ

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Publons / Web Of Science ResearcherID: ABB-9356-2020

ScopusID: 57907639400

Yoksis Researcher ID: 163759

### **Education Information**

Doctorate, The University of Manchester, Manchester Business School, England 2004 - 2008

Postgraduate, Middle East Technical University, Faculty of Economic and Administrative Sciences, Department of Economics, Turkey 2000 - 2004

Undergraduate, Middle East Technical University, Faculty of Economic and Administrative Sciences, Department of Business Administration, Turkey 1996 - 2000

### **Foreign Languages**

English, C1 Advanced

### **Dissertations**

Doctorate, An Empirical Analysis of the Nature and Incidence of Credit Risk in the Turkish Banking Sector: A Balance Sheet Approach, The University Of Manchester, Manchester Business School, 2008

Postgraduate, Liquidity risk in banking sector: A ratio analysis applied to Turkish Commercial Banks, Middle East Technical University, Faculty of Economic and Administrative Sciences, Department of Economics, 2004

### **Research Areas**

Social Sciences and Humanities, Finance

### **Academic Titles / Tasks**

Assistant Professor, Middle East Technical University, Faculty of Economic and Administrative Sciences, Department of Business Administration, 2019 - 2022

### **Academic and Administrative Experience**

Deputy Head of Department, Middle East Technical University, Faculty of Economic and Administrative Sciences,  
Department of Business Administration, 2016 - 2022

## Courses

Principles of Finance, Undergraduate, 2021 - 2022  
Honors Seminar, Undergraduate, 2021 - 2022  
Investment Management, Undergraduate, 2013 - 2014  
Investment Management, Postgraduate, 2013 - 2014

## Advising Theses

AYAYDIN HACIÖMEROĞLU H., DANIŞOĞLU S., Credit default swap valuation: An application via stochastic intensity models, Postgraduate, M.NAMUSLU(Student), 2016  
AYAYDIN HACIÖMEROĞLU H., The effects of bank specific, industry specific and macroeconomic factors on bank profitability in OECD countries between 2000 - 2009, Postgraduate, Z.MALTAŞ(Student), 2013  
AYAYDIN HACIÖMEROĞLU H., Foreign bank participation in emerging markets: Lessons from Citibank case in Turkey, Postgraduate, S.TUBA(Student), 2010

## Jury Memberships

Doctorate, Doctorate, Orta Doğu Teknik Üniversitesi, January, 2024  
PhD Thesis Monitoring Committee Member, PhD Thesis Monitoring Committee Member, Middle East Technical University, December, 2023  
Post Graduate, Post Graduate, Orta Doğu Teknik Üniversitesi, January, 2023  
Post Graduate, Post Graduate, Orta Doğu Teknik Üniversitesi, December, 2022  
PhD Thesis Monitoring Committee Member, PhD Thesis Monitoring Committee Member, Orta Doğu Teknik Üniversitesi, December, 2022

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

- I. **The agency cost of investing in ethical funds: A style analysis approach**  
AYAYDIN HACIÖMEROĞLU H., DANIŞOĞLU S., GÜNER Z. N., Cem Şahin B.  
Borsa Istanbul Review, vol.22, 2022 (SSCI)
- II. **The grass is greener on the other side: Comparison of green versus brown corporate bonds**  
AYAYDIN HACIÖMEROĞLU H., DANIŞOĞLU S., GÜNER Z. N.  
Borsa Istanbul Review, vol.22, no.6, pp.1182-1194, 2022 (SSCI)
- III. **For the love of the environment: An analysis of Green versus Brown bonds during the COVID-19 pandemic**  
Hacıömeroğlu H., DANIŞOĞLU S., GÜNER Z. N.  
Finance Research Letters, vol.47, 2022 (SSCI)
- IV. **International Evidence on Risk Taking by Banks Around the Global Financial Crisis**  
DANIŞOĞLU S., GÜNER Z. N., AYAYDIN HACIÖMEROĞLU H.  
EMERGING MARKETS FINANCE AND TRADE, vol.54, no.9, pp.1946-1962, 2018 (SSCI)

## Refereed Congress / Symposium Publications in Proceedings

- I. **The Agency Cost of Investing in Ethical Funds**  
Ayaydın Hacıömeroğlu H., Danişoğlu S., Güner Z. N.  
International Social Innovation Research Conference, Sheffield, United Kingdom, 1 - 03 September 2020
- II. **The True Colors of Ethical Funds**  
Danişoğlu S., Güner Z. N., Ayaydın Hacıömeroğlu H.  
International Social Innovation Research Conference, Glasgow, United Kingdom, 2 - 04 September 2019
- III. **The Grass is Greener on the Other Side: Comparison of For-Profit and Blended Value Debt Securities**  
DANIŞOĞLU S., GÜNER Z. N., AYAYDIN HACIÖMEROĞLU H.  
10th International Social Innovation Research Conference, 3 - 05 September 2018
- IV. **Funding Liquidity Risk and High Quality Liquid Assets**  
AYAYDIN HACIÖMEROĞLU H.  
Thirty-eight Annual Meeting of The Middle East Economic Association (MEEA), Philadelphia, United States Of America, 04 January 2018
- V. **Modeling the CDS Prices: An application to the MENA Region**  
Namuslu M., AYAYDIN HACIÖMEROĞLU H., DANIŞOĞLU S.  
Thirty-seventh Annual Meeting of The Middle East Economic Association (MEEA), Chicago, United States Of America, 05 January 2017
- VI. **Profitability and Risk around the Global Financial Crisis: Cross-Country Analysis**  
DANIŞOĞLU S., AYAYDIN HACIÖMEROĞLU H., GÜNER Z. N.  
International Conference on Emerging Market Economies, Porto, Portugal, 29 June - 01 July 2016
- VII. **Choice of Financing in a Borrowing Constrained Economy and Long Run Post Issue Stock Performance**  
DANIŞOĞLU S., AYAYDIN HACIÖMEROĞLU H., GÜNER Z. N.  
EuroConference2016 - International Conference on Emerging Market Economies, Porto, Portugal, 29 June - 01 July 2016
- VIII. **Profitability and Risk around the Global Financial Crisis: A Cross-Country Analysis**  
DANIŞOĞLU S., AYAYDIN HACIÖMEROĞLU H., GÜNER Z. N.  
ASSA Middle East Economic Association 2016 Meeting, San-Francisco, Costa Rica, 2 - 05 January 2016
- IX. **Risk Taking by Investing in Risk Free Assets A Tale of Co dependent Government and Banking Sectors**  
DANIŞOĞLU S., AYAYDIN HACIÖMEROĞLU H.  
ASSA Middle East Economic Association 2015 Meeting, Boston, United States Of America, 3 - 06 January 2015
- X. **Diversification versus Specialization An Analysis of Risk Taking by Commercial Banks 2**  
DANIŞOĞLU S., AYAYDIN HACIÖMEROĞLU H.  
Eurasia Business and Economics Society 13th EBES Conference, İstanbul, Turkey, 5 - 07 June 2014
- XI. **Diversification versus Specialization: An Analysis of Risk-Taking by Commercial Banks**  
AYAYDIN HACIÖMEROĞLU H., DANIŞOĞLU S.  
Thirty-fourth Annual Meeting of The Middle East Economic Association (MEEA), Philadelphia, United States Of America, 06 January 2014
- XII. **Diversification versus Specialization An Analysis of Risk Taking by Commercial Banks 1**  
DANIŞOĞLU S., AYAYDIN HACIÖMEROĞLU H.  
ASSA Middle East Economic Association 2014 Meeting, Philadelphia, United States Of America, 3 - 05 January 2014
- XIII. **Macroeconomic Shocks and Banking Risks A Study on MENA Countries and Turkey**  
DANIŞOĞLU S., AYAYDIN HACIÖMEROĞLU H.  
ASSA Middle East Economic Association 2012 Meeting, Chicago, United States Of America, 6 - 08 January 2012

## Supported Projects

DANIŐOĐLU S., AYAYDIN HACIÖMEROĐLU H., CB Strateji ve Bütçe Başkanlıđı (Kalkınma Bakanlıđı) Projesi, Orta Dođu Teknik Üniversitesi, İİBF İşletme Bölümü Bünyesinde Çalıştırılan TradeMaster Investment Lounge İsimli Yatırım Laboratuvarı'nın Altyapısını Geliştirme Projesi, 2016 - Continues

DANIŐOĐLU S., GÜNER Z. N., AYAYDIN HACIÖMEROĐLU H., Project Supported by Higher Education Institutions, Yatırımcı İliđisi ile Halka Arz Edilen Firmaların Kısa ve Uzun Dönem Performansları Arasındaki İliđki, 2017 - 2017

DANIŐOĐLU S., GÜNER Z. N., AYAYDIN HACIÖMEROĐLU H., Project Supported by Higher Education Institutions, Borç Yenileme Kararlarında Likidite ve İflas Risklerinin Etkisi, 2016 - 2017

DANIŐOĐLU S., GÜNER Z. N., AYAYDIN HACIÖMEROĐLU H., Project Supported by Higher Education Institutions, Türk Bankacılık Sektöründe Etkinlik ve Karlılık, 2016 - 2016

DANIŐOĐLU S., GÜNER Z. N., AYAYDIN HACIÖMEROĐLU H., Project Supported by Higher Education Institutions, Thomson Reuters Firmasının "EIKON and Datastream" İsimli Veri Hizmetinin Satın Alınması, 2015 - 2015

DANIŐOĐLU S., GÜNER Z. N., AYAYDIN HACIÖMEROĐLU H., Project Supported by Higher Education Institutions, Finnet Elektronik Yayıncılık Data İletişim San. Tic. Ltd. Şti. Firmasının "Finnet Analiz Excel Modülü", "Queenstocks Professional", "Finnet Haber Analiz" ve "StocKKeys" İsimli Veri Hizmetlerinin Satın Alınması, 2015 - 2015

## Scientific Refereeing

Middle East Development Journal, Journal Indexed in ESCI, June 2024

TUBITAK Project, 1002 - Quick Support Program, Middle East Technical University, Turkey, April 2021

## Metrics

Publication: 17

Citation (WoS): 8

Citation (Scopus): 34

H-Index (WoS): 2

H-Index (Scopus): 3

## Congress and Symposium Activities

The Grass is Greener on the Other Side: Comparison of For-Profit and Blended Value Debt Securities, Working Group, Heidelberg, Germany, 2018

Funding Liquidity Risk and High Quality Liquid Assets, Working Group, Pennsylvania, United States Of America, 2018

Modeling the CDS Prices: An Application to the MENA REgion, Working Group, Illinois, United States Of America, 2017

Profitability and Risk Around the Global Financial Crisis: A Cross Country Analysis, Working Group, California, United States Of America, 2016

## Scholarships

Higher Education Council of Turkey Scholarship (YÖK Bursu), YOK, 2004 - 2008

UMIST Bursary, University, 2004 - 2007

Research support generated by the partnership between the University of Manchester and the Institute of Financial Services (ifs)/Chartered Institute of Bankers in the UK., University, 2004 - 2007

## Non Academic Experience

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