

Assoc. Prof. SEZA DANIŐOĐLU

Personal Information

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Education Information

Doctorate, Texas Tech University, College Of Business Administration / Area Of Finance, United States Of America 1991 - 1997

Under Graduate, Middle East Technical University, Faculty of Economic and Administrative Sciences, Department of Business Administration, Turkey 1986 - 1990

Foreign Languages

English, C1 Advanced

Dissertations

Doctorate, An Analysis of the LDC Bank Loan Market in Light of Two Major Defaults, Texas Tech University, College Of Business Administration / Area Of Finance, 1997

Research Areas

Social Sciences and Humanities, Financial Economics

Academic Titles / Tasks

Associate Professor, Middle East Technical University, Faculty Of Economic And Administrative Sciences, Department Of Business Administration, 2018 - Continues

Assistant Professor, Middle East Technical University, Faculty of Economic and Administrative Sciences, Department of Business Administration, 2002 - 2018

Lecturer, Middle East Technical University, Faculty of Economic and Administrative Sciences, Department of Business Administration, 1997 - 2002

Research Assistant, Middle East Technical University, Faculty of Economic and Administrative Sciences, Department of Business Administration, 1990 - 1997

Professional Experience

Deputy Head of Department, Middle East Technical University, Faculty Of Economic And Administrative Sciences, Department Of Business Administration, 2016 - Continues

Deputy Head of Department, Middle East Technical University, Faculty of Economic and Administrative Sciences, Department of Business Administration, 1997 - 2000

Advising Theses

- DANIŞOĞLU S., Scorecard valuation for early-stage pre-revenue start-up companies, Post Graduate, O.ALPTUĞ(Student), 2017
- DANIŞOĞLU S., Macroeconomic announcements and intraday stock market volatility, Post Graduate, B.NİSA(Student), 2017
- DANIŞOĞLU S., Using ultra high frequency data in integrated variance estimation: gathering evidence on market microstructure noise, Doctorate, İ.KILIÇKAYA(Student), 2017
- DANIŞOĞLU S., The effect of margin changes on futures market volume and trading, Post Graduate, Ç.ERKEN(Student), 2016
- DANIŞOĞLU S., GÜNER Z. N. , An application of the black litterman model in borsa istanbul using analysts' forecasts as views, Post Graduate, C.ADAŞ(Student), 2016
- DANIŞOĞLU S., Investor attention and ipo performance, Post Graduate, B.ELİF(Student), 2016
- DANIŞOĞLU S., AYAYDIN HACİÖMEROĞLU H., Credit default swap valuation: An application via stochastic intensity models, Post Graduate, M.NAMUSLU(Student), 2016
- DANIŞOĞLU S., Skewness and kurtosis faktors and asset pricing in Borsa Istanbul, Post Graduate, A.GÜRBÜZ(Student), 2014
- DANIŞOĞLU S., A test of multi-index asset pricing models: The us REIT market, Post Graduate, M.AYDEMİR(Student), 2012
- DANIŞOĞLU S., Information in the financial news: Effect of market commentary on stock market performance, Post Graduate, A.GİRAY(Student), 2012
- DANIŞOĞLU S., The volatility spillover among a country's foreign exchange, bond, and stock markets: A multivariate Garch analysis, Post Graduate, M.MURAT(Student), 2012
- DANIŞOĞLU S., A test of multi-index asset pricing models: The case of İstanbul Stock Exchange, Post Graduate, S.SELİM(Student), 2012
- DANIŞOĞLU S., Market reaction to rights offering announcements in The Turkish Stock Market, Post Graduate, M.TEPE(Student), 2012
- DANIŞOĞLU S., Portfolio selection and return performance: An application of the Black-Litterman method in The Istanbul Stock Exchange, Post Graduate, M.BURAK(Student), 2011
- DANIŞOĞLU S., The intraday lead-lag relationship of spot and futures markets in Turkey: Co-integration and causality analyses, Post Graduate, N.ABUK(Student), 2011
- DANIŞOĞLU S., The effects of the inflation targeting regime on the Istanbul Stock Exchange, Post Graduate, F.BÖLÜKBAŞI(Student), 2009
- DANIŞOĞLU S., Effects of opening trading mechanism and information flow on return volatility: Additional evidence from the Istanbul Stock Exchange, Post Graduate, A.BAŞER(Student), 2009
- DANIŞOĞLU S., Cross-border bank acquisitions and company performance : The case of emerging markets, Post Graduate, M.DEMİR(Student), 2008
- DANIŞOĞLU S., International Fisher effect: A reexamination within the cointegration and dsur frameworks, Post Graduate, E.ERSAN(Student), 2008
- DANIŞOĞLU S., Pricing US corporate bonds by Jarrow Turnbull (1995) model, Post Graduate, H.DİLEK(Student), 2008
- DANIŞOĞLU S., How does the stock market volatility change afer inception of futures trading? The case of ISE National 30 Index futures market, Post Graduate, İ.ESEN(Student), 2007
- DANIŞOĞLU S., Cross sectional determinants of Turkish Stock Market returns, Post Graduate, U.ÇELİKLER(Student), 2004
- DANIŞOĞLU S., Stock market integration between Turkey and European Union countries, Post Graduate, E.YÜCESAN(Student), 2004
- DANIŞOĞLU S., Investment returns around business cycle turning points: The case of G-5 countries, Post Graduate, Ö.EKİNEL(Student), 2000
- DANIŞOĞLU S., Prediction of financial performance in İstanbul Stock Exchange: A comparative analysis, Post Graduate, Ö.TÜRETKEN(Student), 1999
- DANIŞOĞLU S., Small investors forecasting models for determination of profitable investment ontets, Post Graduate, B.TOPAKOĞLU(Student), 1998
- DANIŞOĞLU S., Aftermarket performance of initial public offerings: The case of İstanbul Stock Exchange, Post Graduate,

Articles Published in Journals That Entered SCI, SSCI and AHCI Indexes

- **International Evidence on Risk Taking by Banks Around the Global Financial Crisis**
DANIŞOĞLU S., GÜNER Z. N. , AYAYDIN HACİÖMEROĞLU H.
EMERGING MARKETS FINANCE AND TRADE, vol.54, pp.1946-1962, 2018 (Journal Indexed in SSCI)
- **Do price limits help control stock price volatility?**
DANIŞOĞLU S., GÜNER Z. N.
ANNALS OF OPERATIONS RESEARCH, vol.260, pp.129-157, 2018 (Journal Indexed in SCI)
- **A data mining application to deposit pricing: Main determinants and prediction models**
BATMAZ İ., DANIŞOĞLU S., Yazici C., Kartal-Koc E.
APPLIED SOFT COMPUTING, vol.60, pp.808-819, 2017 (Journal Indexed in SCI)
- **Additional tests of multi-index asset pricing models: evidence from an emerging market**
DANIŞOĞLU S.
SPANISH JOURNAL OF FINANCE AND ACCOUNTING-REVISTA ESPANOLA DE FINANCIACION Y CONTABILIDA, vol.46, pp.431-454, 2017 (Journal Indexed in SSCI)

Articles Published in Other Journals

- **Underwriter Reputation and IPO Performance A Reevaluation for an Emerging Market**
GÜNER Z. N. , ÖNDER Z., DANIŞOĞLU S.
ISE Finance Award Series, vol.1, pp.85-112, 2000 (Other Refereed National Journals)

Refereed Congress / Symposium Publications in Proceedings

- **Investor Attention and IPO Performance**
Akgün B., DANIŞOĞLU S.
ASSA Middle East Economic Association 2019 Meeting, Atlanta, United States Of America, 4 - 07 January 2019
- **The Grass is Greener on the Other Side: Comparison of For-Profit and Blended Value Debt Securities**
DANIŞOĞLU S., GÜNER Z. N. , AYAYDIN HACİÖMEROĞLU H.
10th International Social Innovation Research Conference, 3 - 05 September 2018
- **Systematic Risk of Higher-Order Moments and Asset Pricing**
Gürbüz A., DANIŞOĞLU S.
ASSA Middle East Economic Association 2018 Meeting, Philadelphia, United States Of America, 4 - 07 January 2018
- **Choice of Financing in a Borrowing-Constrained Economy and Long-Term Profitability Effects**
DANIŞOĞLU S., GÜNER Z. N. , ÖNDER Z.
Paris Financial Management Conference 2017, Paris, France, 18 - 20 December 2017
- **The Effect of Margin Changes on Futures Market Volume and Trading**
DANIŞOĞLU S., Erken Gürak Ç.
ASSA Middle East Economic Association 2017 Meeting, Chicago, United States Of America, 5 - 08 January 2017
- **Modeling the CDS Prices: An application to the MENA Region**
Namuslu M., AYAYDIN HACİÖMEROĞLU H., DANIŞOĞLU S.
Thirty-seventh Annual Meeting of The Middle East Economic Association (MEEA), Chicago, United States Of America, 05 January 2017
- **Choice of Financing in a Borrowing-Constrained Economy and Long-Term Return Performance**
DANIŞOĞLU S., GÜNER Z. N. , ÖNDER Z.
International Conference on Emerging Market Economies, Porto, Portugal, 29 June - 01 July 2016

- **Choice of Financing in a Borrowing Constrained Economy and Long Run Post Issue Stock Performance**
DANIŞOĞLU S., AYAYDIN HACİÖMEROĞLU H., GÜNER Z. N.
EuroConference2016 - International Conference on Emerging Market Economies, Porto, Portugal, 29 June - 01 July 2016
- **Profitability and Risk around the Global Financial Crisis: Cross-Country Analysis**
DANIŞOĞLU S., AYAYDIN HACİÖMEROĞLU H., GÜNER Z. N.
International Conference on Emerging Market Economies, Porto, Portugal, 29 June - 01 July 2016
- **Profitability and Risk around the Global Financial Crisis: A Cross-Country Analysis**
DANIŞOĞLU S., AYAYDIN HACİÖMEROĞLU H., GÜNER Z. N.
ASSA Middle East Economic Association 2016 Meeting, San-Francisco, Costa Rica, 2 - 05 January 2016
- **Effectiveness of Price Limits in Controlling Daily Stock Price Volatility**
DANIŞOĞLU S., GÜNER Z. N.
EURO Working Group for Commodities and Financial Modeling 55th Meeting, Ankara, Turkey, 14 - 16 May 2015, pp.7
- **Choice of Financing in a Borrowing Constrained Economy and Post Issue Stock Performance**
DANIŞOĞLU S., GÜNER Z. N. , ÖNDER Z.
Middle East Economic Association, Boston, United States Of America, 3 - 06 January 2015
- **Stock Market Volatility and Futures Trading**
ESEN KILIÇKAYA İ., DANIŞOĞLU S.
ASSA Middle East Economic Association 2015 Meeting, Boston, United States Of America, 3 - 06 January 2015
- **Choice of Financing in a Borrowing Constrained Economy and Long Run Post Issue Stock Performance**
DANIŞOĞLU S., GÜNER Z. N. , ÖNDER Z.
Middle East Economic Association, 3 - 06 January 2015
- **A Test of the Pecking Order Hypothesis in the Istanbul Stock Exchange**
DANIŞOĞLU S., GÜNER Z. N. , ÖNDER Z., TEPE M.
Middle East Economic Association, Philadelphia, United States Of America, 3 - 06 January 2014

Supported Projects

- DANIŞOĞLU S., GÜNER Z. N. , AYAYDIN HACİÖMEROĞLU H., Project Supported by Higher Education Institutions, Yatırımcı İlgisi ile Halka Arz Edilen Firmaların Kısa ve Uzun Dönem Performansları Arasındaki İlişki, 2017 - 2017
- DANIŞOĞLU S., GÜNER Z. N. , AYAYDIN HACİÖMEROĞLU H., Project Supported by Higher Education Institutions, Borç Yenileme Kararlarında Likidite ve İflas Risklerinin Etkisi, 2016 - 2017
- DANIŞOĞLU S., GÜNER Z. N. , AYAYDIN HACİÖMEROĞLU H., Project Supported by Higher Education Institutions, Türk Bankacılık Sektöründe Etkinlik ve Karlılık, 2016 - 2016
- DANIŞOĞLU S., GÜNER Z. N. , Project Supported by Higher Education Institutions, Fiyat Marjı Kuralının Borsa İstanbul'da İşlem Gören Hisse Senetleri Üzerindeki Etkilerinin İncelenmesi, 2015 - 2016
- KESTEL S. A. , YILDIRIM B., DANIŞOĞLU S., GÜNER Z. N. , HASGÜL E., Project Supported by Higher Education Institutions, Türkiye Sigorta Sektöründe Varlık Yönetimi Stratejilerinin Solvency II Kriterlerine olan Etkisinin Ölçülmesi, 2015 - 2015
- DANIŞOĞLU S., GÜNER Z. N. , AYAYDIN HACİÖMEROĞLU H., Project Supported by Higher Education Institutions, Thomson Reuters Firmasının "EIKON and Datastream" İsimli Veri Hizmetinin Satın Alınması, 2015 - 2015
- DANIŞOĞLU S., GÜNER Z. N. , AYAYDIN HACİÖMEROĞLU 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
- KESTEL S. A. , DANIŞOĞLU S., Yılmaz S., GÜNER Z. N. , Project Supported by Higher Education Institutions, Emeklilik Sistemini belirleyen bileşenlere ait değişkenliğin aktüeryal hesaplamalara olan etkisinin araştırılması, 2013 - 2013

Mobility Activity

Erasmus Programme, Lecturing, Bayerische Julius-Maximilians-Universität Würzburg, Germany, 2019 - 2019

Invited Congress and Symposium Activities

11th International Social Innovation Research Conference (ISIRC) , Working Group, Glasgow, United Kingdom, 2019

ASSA Middle East Economic Association 2019 Meeting, Working Group, Georgia, United States Of America, 2019

10th International Social Innovation Research Conference (ISIRC), Working Group, Heidelberg, Germany, 2018

ASSA Middle East Economic Association 2018 Meeting, Working Group, Pennsylvania, United States Of America, 2018

Citations

Total Citations (WOS):8

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