Prof. HAKAN ER

Personal Information

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International Researcher IDs
ScholarID: 77zIfOsAAAAJ
ORCID: 0000-0003-2302-7639
Publons / Web Of Science ResearcherID: A-4116-2018
ScopusID: 7004060141
Yoksis Researcher ID: 128687

Education

Doctorate, University of Essex, Faculty Of Social Sciences, İktisat, United Kingdom 1996 - 2002
Postgraduate, University of Reading, Isma Institute, İktisat, United Kingdom 1994 - 1995
Undergraduate, Middle East Technical University, Faculty Of Economic And Administrative Sciences, İşletme, Turkey 1987 - 1992

Foreign Languages

English, C1 Advanced

Dissertations

Doctorate, Cross market arbitrage and option pricing with long memory in volatility: theory and evidence from LIFFE FTSE-100 index futures and options, University of Essex, Faculty Of Social Sciences, Department Of Economics, 2002
Postgraduate, Leasing in Turkey, University of Reading, Isma Institute, 1995

Research Areas

Social Sciences and Humanities, Banking - Insurance, Banking and Finance, Financial Economics, Computer Sciences, Artificial Intelligence, Computer Learning and Pattern Recognition, Evolutionary Computing, Neural Networks, Engineering and Technology

Academic Positions

Professor, Akdeniz University, Faculty of Applied Sciences, Department of Finance and Banking, 2018 - Continues
Professor, Akdeniz University, Faculty of Economics and Administrative Sciences, Department of Banking and Finance, 2016 - 2018
Associate Professor, Akdeniz University, Faculty of Economics and Administrative Sciences, Department of Business,

2011 - 2016
Assistant Professor, Akdeniz University, Faculty of Economics and Administrative Sciences, Department of Business, 2005 - 2011
Lecturer PhD, Akdeniz University, Faculty of Economics and Administrative Sciences, Department of Business, 2002 - 2005
Instructor, London Guildhall University, Faculty Of Social Sciences, Department Of Economics, 2001 - 2002
Research Assistant, University of Essex, Faculty Of Social Sciences, Department Of Accounting, Finance And Management, 2000 - 2001
Research Assistant, University of Essex, Faculty Of Social Sciences, Department Of Economics, 1999 - 2001
Research Assistant, University of Essex, Faculty Of Social Sciences, Department Of Economics, 1999 - 2000

Courses

Doctorate
Güncel Finans Konuları Semineri, Doctorate, 2012 - 2013
Postgraduate
Türev Piyasaları, Postgraduate, 2015 - 2016
Undergraduate
Mathematics of Finance, Undergraduate, 2015 - 2016
Finans Matematiği, Undergraduate, 2015 - 2016, 2011 - 2012
Financial Forecasting, Undergraduate, 2014 - 2015
Genel Muhasebe II, Undergraduate, 2014 - 2015
Yatırım Projeleri, Undergraduate, 2014 - 2015
Finansal Tablolar Analizi, Undergraduate, 2012 - 2013
Türev Piyasaları I, Undergraduate, 2012 - 2013
Türev Piyasaları I, Undergraduate, 2011 - 2012

Supervised Theses

ER H., İMKB 100 endks vadeli işlem sözleşmesi'nin etkinliğinin test edilmesi, Postgraduate, N.Büyükdağ(Student), 2015
ER H., Risk sermayesi yatırımları ile makro ekonomik değişkenler arasındaki ilişki, Postgraduate, G.Aygüneş(Student), 2014
ER H., MKB'de işlem gören firmaların muhasebe değişkenleri ile betaları arasındaki ilişki, Postgraduate, İ.Kaya(Student), 2011
ER H., Konaklama işletmelerinde çevresel maliyet faktörlerinin çevre muhasebesi üzerine etkileri: Türkiye - Birleşik Krallık uygulaması, Doctorate, S.Aydın(Student), 2011
ER H., AB'ye uyum çerçevesinde Basel II kriterleri ve Türkiye'deki kobiler üzerine etkileri : Antalya ilindeki bir işletme üzerine bir uygulama, Postgraduate, K.Gürsoy(Student), 2010
ER H., Antalya organize sanayi bölgesi'nde faaliyette olan firmaların önem verdikleri sermaye bütçeleme tekniklerinin belirlenmesi üzerine bir uygulama, Postgraduate, M.Çiğdem(Student), 2010
ER H., Hisse senedi yatırım kararlarında genetik algoritmaların kullanımı, Doctorate, M.Koray(Student), 2006
ER H., FTSE-100 endeks gelecek sözleşmeleri ile FTSE-100 endeks opsiyon sözleşmeleri arasındaki put-call paritesi ilişkisinin test edilmesi, Postgraduate, E.Cengiz(Student), 2004

Journal articles indexed in SCI, SSCI, and AHCI

I. **The application of technical trading rules developed from spot market prices on futures market prices using CAPM**

Er H., Hushmat A.
EURASIAN BUSINESS REVIEW, vol.7, no.3, pp.313-353, 2017 (SSCI)

II. **EDDIE for Discovering Arbitrage Opportunities**
Tsang E., Markose S., Garcia A., ER H.
NUMERICAL METHODS FOR FINANCE, pp.281-284, 2008 (SCI-Expanded)

Articles Published in Other Journals

I. **The Hedging Effectiveness and the Stability of the Optimal Hedge Ratios: Evidence for the Istanbul Stock Exchange 30 Contract.**
Er H.
Journal of Business Economics and Finance-JBEF, vol.4, no.3, pp.351-362, 2015 (Peer-Reviewed Journal)

II. **The Impact of Equity Index Futures Trading on the Underlying Index Volatility: Evidence for the ISE-30 Stock Index Futures contracts**
ER H., Al-Masri W., Adolessossi K.
Journal of Economics, Finance and Accounting –JEFA, vol.2, no.2, pp.266-276, 2015 (Peer-Reviewed Journal)

III. **On the Performance of Artificial Intelligence Methods for Failure Prediction: Evidence From Istanbul Stock Exchange**
ER H.
International Journal of Economics and Finance Studies, vol.6, no.1, pp.29-41, 2014 (Scopus)

IV. **The Relationship between Accounting Beta and CAPM: Evidence from Turkey**
ER H., KAYA İ.
International Journal of Social Sciences and Humanity Studies (IJ-SSHS), vol.4, no.2, pp.233-243, 2012 (Peer-Reviewed Journal)

V. **The Impact of the Leverage Provided by the Futures on the Performance of Technical Indicators: Evidence from Turkey.**
ER H., Hushmart A.
World of Accounting Science, vol.4, no.2, pp.91-101, 2011 (Peer-Reviewed Journal)

VI. **Performance of portfolio insurance strategies: Evidence from Turkey**
ER H., ERDOĞAN AKTAN H.
International Journal of Economics and Finance, vol.1, no.2, pp.35-44, 2009 (Peer-Reviewed Journal)

VII. **CHANCE DISCOVERY IN STOCK INDEX OPTION AND FUTURES ARBITRAGE**
TSANG E., MARKOSE S., ER H.
NEW MATHEMATICS AND NATURAL COMPUTATION, vol.01, pp.435-447, 2005 (ESCI)

VIII. **Finansta Evrimsel Algoritmik Yaklaşımlar: Genetik Algoritma Uygulamaları**
ER H., ÇETİN M. K., İPEKÇİ ÇETİN E.
Akdeniz Üniversitesi İİBF Dergisi, vol.5, no.10, pp.73-94, 2005 (Peer-Reviewed Journal)

IX. **EDDIE in financial decision making**
Tsang E., Li J., Markose S., Er H., Salhi A., Iori G.
The Journal of Management and Economics, vol.4, pp.1-13, 2000 (Peer-Reviewed Journal)

Books

I. **EDDIE for Discovering Arbitrage Opportunities**
Markose S., Tsang E., Garcia A., ER H.
in: Numerical Methods for Finance, John Miller, David Edelman, John Appleby, Editor, Chapman & Hall/Crc, Boca Raton, Fl, pp.281-284, 2008

II. **Evolutionary Decision Trees in FTSE-100 Index Options and Futures Arbitrage**
Markose S., Tsang E., ER H.

in: Genetic Algorithms and Programming in Computational Finance, S-H. Chen , Editor, Kluwer Academic Publishers, Norwell, Ma, pp.231-308, 2002

Papers Presented at Peer-Reviewed Scientific Conferences

I. **Price Discovery Dynamics in Turkish Equity Index Futures Market**
ATEŞ A., ER H.
Vietnam International Conference in Finance, Danang, Vietnam, 9 - 10 June 2016, vol.1, no.1, pp.36-37, (Summary Text)

II. **Pricing Efficiency of a Failed Futures Contract: A Transactions Data Analysis of the ISE 100 Futures**
ER H.
IX. European Conference on Social and Behavioral Sciences, Paris, France, 3 - 06 February 2016, pp.387, (Summary Text)

III. **The Relationship Between The Hedging Effectiveness And The Failure Of Futures Contracts: An Analysis Of The Istanbul Stock Exchange 100 Index Futures**
ER H., Peker İ.
International Conference on the Changing World and Social Research, Viyana, Austria, 25 August - 28 May 2015, vol.1, pp.492-501

IV. **Intraday Price Discovery Process in the ISE 30 Stock Index Futures**
ATEŞ A., ER H.
The 24th International Conference of The International Trade and Finance Association, Kayseri, Turkey, 21 - 24 May 2014, vol.1, pp.1

V. **Interval Effect on the Estimation of Beta: Evidence from Istanbul Stock Exchange**
ER H., Aydın S.
Annual American Business Research Conference, New York, United States Of America, 28 - 29 September 2009, vol.1, pp.1-8

VI. **Constructing Trading Rules Using Technical Analysis and EDDIE: Evidence from an Emerging Market**
ER H., ÇETİN M. K.
The 6th International Symposium on Intelligent and Manufacturing Systems, Sakarya, Turkey, 14 - 17 October 2008, vol.1, pp.695-703, (Full Text)

VII. **CONSTRUCTING TRADING RULES USING TECHNICAL ANALYSIS AND EDDIE: EVIDENCE FROM AN EMERGING MARKET**
ER H., ÇETİN M. K.
6th International Symposium on Intelligent and Manufacturing Systems, Sakarya, Turkey, 14 - 16 October 2008, pp.695-703

VIII. **An Application of Artificial Intelligence Methods on an Emerging Market's Foreign Exchange Rates**
ÇETİN M. K., ER H., TOSUN Ö.
International Conference on Social Sciences-Sobiad, Turkey, 1 - 04 August 2008, pp.129-142

IX. **An Application of Artificial Intelligence Methods on an Emerging Market's Foreign Exchange Rates**
ÇETİN M. K., ER H., TOSUN Ö.
International Conference on Social Sciences-Sobiad, Turkey, (Full Text)

X. **An Application of Artificial Intelligence Methods on an Emerging Market's Foreign Exchange Rates**
ÇETİN M. K., ER H., TOSUN Ö.
International Conference on Social Sciences-Sobiad, Turkey

XI. **Importance of Solid Waste Recycling for Organizations**
ER H., Herguner S. A.
16th World Business Congress, Maastricht, Netherlands, 4 - 08 July 2007, vol.16, pp.539-543

XII. **Profit Maximization Obtained from Solid Waste Recycling: A Linear Program Model for a Compost Establishment**
Aydın S., YENİDOĞAN T., Turan G., ER H.

18th International Congress on Social and Environmental Accounting Research, St-Andrews, United Kingdom, 6 - 08 September 2006, (Summary Text)

XIII. **Using EDDIE to Search for Profitable Investment Opportunities in Istanbul Stock Exchange (ISE)**
ER H., ÇETİN M. K., İPEKÇİ ÇETİN E., Sekreter S.
9th International Research/Expert Conference, Antalya, Turkey, 26 - 30 September 2005, pp.697-700

XIV. **Using EDDIE to Search for Profitable Investment Opportunities in Istanbul Stock Exchange (ISE)**
ER H., ÇETİN M. K., İPEKÇİ ÇETİN E., Sekreter S.
The 9th International Research/Expert Conference, Antalya, Turkey, 26 - 30 September 2005, vol.1, pp.697-700, (Full Text)

XV. **Using EDDIE to Search for Profitable Investment Opportunities in Istanbul Stock Exchange (ISE)**
ER H., ÇETİN M. K., İPEKÇİ ÇETİN E., SEKRETER M. S.
9th International Research/Expert Conference "Trends in the Development of Machinery and Associated Technology, Antalya, Turkey, 26 - 30 September 2005, pp.697-700, (Full Text)

XVI. **Ussing EDDIE to search for profitable Investment Opportunities in İstanbul Stock Exchange (ISE)**
ER H., ÇETİN M. K., İPEKÇİ ÇETİN E., Sekreter M.
9th International Research/Expert Conference, Antalya, Turkey, 26 - 30 September 2005, pp.697-700, (Full Text)

XVII. **Long Memory in Volatility: An Examination of Turkish Foreign Exchange Market**
ÇETİN M. K., ER H.
The Fourteenth Annual World Business Congress of the IMDA, Granada, Spain, 10 - 14 July 2005, vol.1, pp.422-427

XVIII. **Long Memory in Volatility: An Examination of Turkish Foreign Exchange Market**
ÇETİN M. K., ER H.
14th World Business Congress, Granada, Spain, 10 - 14 July 2005, pp.422-427

XIX. **Evolutionary arbitrage for FTSE index options and futures**
Markose S., Tsang E., ER H., Salhi A.
Congress on Evolutionary Computation, CEC 2001 (Special Session on Time Series Analysis & Compumetric Forecasting), Seul, South Korea, 27 - 30 May 2001, vol.1, pp.275-282, (Full Text)

XX. **Evolutionary arbitrage for FTSE-100 index options and futures**
Markose S., Tsang E., Er H., Salhi A.
Congress on Evolutionary Computation 2001, Soul, South Korea, 27 - 30 May 2001, vol.1, pp.418-425

Metrics

Publication: 33
Citation (WoS): 3
Citation (Scopus): 8
H-Index (WoS): 2
H-Index (Scopus): 2

Awards

ER H., Barlas Küntay Turizm Araştırma Ödülü -2005. ", Türkiye Turizm Yatırımcıları Derneği., April 2005