

## Assoc. Prof. MUSTAFA KORAY ÇETİN

### Personal Information

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### International Researcher IDs

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Publons / Web Of Science ResearcherID: C-2316-2016

Yoksis Researcher ID: 205534

### Education Information

Doctorate, Akdeniz University, Institute of Social Sciences, İşletme A.B.D., Turkey 2000 - 2006

Postgraduate, Akdeniz University, Institute of Social Sciences, İşletme A.B.D., Turkey 1996 - 2000

Undergraduate, Ihsan Dogramaci Bilkent University, Faculty Of Engineering, Endüstri Mühendisliği, Turkey 1989 - 1996

### Foreign Languages

English, B2 Upper Intermediate

### Dissertations

Doctorate, Hisse senedi yatırım kararlarında genetik algoritmaların kullanımı, Akdeniz University, Institute of Social Sciences, İşletme A.B.D., 2006

Postgraduate, İmalat sanayinde tekstil ve konfeksiyon sektörleri için yapısal bir değerlendirme, Akdeniz University, Institute of Social Sciences, İşletme A.B.D., 2000

### Research Areas

Social Sciences and Humanities, Management, Finance, Financial Markets and Investment Management

### Academic Titles / Tasks

Assistant Professor, Akdeniz University, Faculty of Economics and Administrative Sciences, Department of Business, 2018 - Continues

Assistant Professor, Akdeniz University, Faculty of Economics and Administrative Sciences, Department of Business, 2007 - 2018

Research Assistant, Akdeniz University, Institute of Social Sciences, İşletme A.B.D., 1997 - 2006

## Academic and Administrative Experience

Akdeniz University, Faculty of Economics and Administrative Sciences, İşletme, 2019 - 2020

Akdeniz University, Faculty of Economics and Administrative Sciences, İşletme, 2013 - 2014

Akdeniz University, Institute of Social Sciences, 2010 - 2011

## Courses

Uluslararası Finans, Postgraduate, 2020 - 2021, 2018 - 2019

İşletme Ekonomisi ve Mimarlık, Undergraduate, 2020 - 2021

Sigortacılık, Undergraduate, 2020 - 2021, 2018 - 2019

Güncel Finans Konuları Semineri, Doctorate, 2019 - 2020

Dönem Projesi, Postgraduate, 2018 - 2019, 2017 - 2018

Çok Uluslu Finansal Yönetim, Postgraduate, 2018 - 2019, 2017 - 2018

İşletme Ekonomisi Uygulamaları, Undergraduate, 2017 - 2018, 2014 - 2015

Grup Bitirme Projesi, Undergraduate, 2015 - 2016, 2014 - 2015

İşletme Ekonomisi Uygulamaları, Undergraduate, 2015 - 2016, 2014 - 2015

Risk Yönetimi Uygulamaları, Doctorate, 2013 - 2014, 2012 - 2013

Genel Muhasebe II, Undergraduate, 2013 - 2014, 2012 - 2013

Finansal Pazarlar, Undergraduate, 2014 - 2015

İşletme Ekonomisi, Postgraduate, 2012 - 2013

Uluslararası Finans, Undergraduate, 2012 - 2013

Finansal Pazarlar ve Kurumlar, Postgraduate, 2013 - 2014

Genel Muhasebe I, Undergraduate, 2010 - 2011, 2009 - 2010, 2008 - 2009

## Advising Theses

Çetin M. K., Ülke sermaye piyasaları etkileşiminin Granger Nedensellik ve Kümeleme Analizi ile incelenmesi, Postgraduate, H.ÖZTÜRK(Student), 2021

ÇETİN M. K., Şirketlerin Mali Verilerinden Yararlanarak Çok Kriterli Karar Verme Yöntemleriyle Finansal Performanslarının Analizi, Postgraduate, B.Çırak(Student), 2018

ÇETİN M. K., Türkiye sermaye piyasasında yapısal kırılmaların ve değişen kovaryansların sosyo-ekonomik olaylarla analizi ve zamana bağlı değişen betalarla getiri tahmini, Doctorate, A.Akyatan(Student), 2017

ÇETİN M. K., Bilgi-iletisim teknolojileri yatırımlarının değerlendirilmesi, Postgraduate, T.Ülger(Student), 2013

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

### I. THE CAUSE OF HIGHER ECONOMIC GROWTH: ASSESSING THE LONG-TERM AND SHORT-TERM RELATIONSHIPS BETWEEN ECONOMIC GROWTH AND GOVERNMENT EXPENDITURE

Tatahi M., Cetin E., Cetin M. K.

MACROECONOMIC DYNAMICS, vol.20, no.1, pp.229-250, 2016 (SSCI)

### II. The evaluation of an early childhood development support project using goal programming approach

Ipekci-Cetin E., Kuruüzüm A., ÇETİN M. K.

KURAM VE UYGULAMADA EGITIM BILIMLERI, vol.7, no.1, pp.481-515, 2007 (SSCI)

## Articles Published in Other Journals

### I. The Effect of Price and Security on Tourism Demand: Panel Quantile Regression Approach

Çetin M. K., Sekreter M. S., Mert M.

ADVANCES IN HOSPITALITY AND TOURISM RESEARCH (AHTR), no.Erken Görünüm Sayısı, 2023 (ESCI)

- II. **THE ROLE AND PLACE OF BEHAVIORAL FINANCE TO FINANCE LITERATURE**  
Chotaeva B., Çetin M. K.  
Reforma, vol.4, no.92, pp.42-48, 2022 (Peer-Reviewed Journal)
- III. **Return Prediction with Time Varying Betas: a Research in BIST**  
Akyatan A., ÇETİN M. K.  
International Journal of Accounting and Finance, vol.10, no.1, pp.64-86, 2020 (Peer-Reviewed Journal)
- IV. **Türkiye Sermaye Piyasasında Yapısal Kırılmaların Ekonomik Süreçlerle Analizi**  
Çetin M. K., Akyatan A.  
Social Sciences Studies Journal, vol.5, no.53, pp.7549-7560, 2019 (Peer-Reviewed Journal)
- V. **Turkish Stock Market Dependency to International Markets and Exchange Rate**  
ÇETİN M. K.  
The Online Journal of Science and Technology, vol.6, no.3, pp.83-89, 2016 (Peer-Reviewed Journal)
- VI. **Multi Criteria Analysis Of Banks Performances**  
ÇETİN M. K., İPEKÇİ ÇETİN E.  
International Journal of Economics and Finance Studies, vol.2, no.2, pp.73-78, 2010 (Peer-Reviewed Journal)
- VII. **Hisse Senetlerinin Korelasyon Uzaklıklarına Dayalı Olarak Kümeleneşmesi**  
IRMAK S., ÇETİN M. K.  
SDÜ İktisadi ve İdari Bilimler Fakültesi Dergisi, vol.14, no.1, pp.395-406, 2009 (Peer-Reviewed Journal)
- 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)

## Books & Book Chapters

- I. **Sanayi 4.0: Antalya Sanayii ve Dijital Dönüşüm - Endüstri 4.0**  
Çağatay S., Çetin M. K., Töngür Ü.  
in: Antalya 4.0: "Antalya geleceğini konuşuyor", Erdem Ş., Çağatay S., Sekreter S., Editor, Antalya Ticaret Ve Sanayi Odası (Atso), Antalya, pp.233-278, 2019

## Refereed Congress / Symposium Publications in Proceedings

- I. **Panel Application for Determining Impact of Real Exchange Rate and Security on Tourism Revenues: Countries with Low, Middle and High Level Tourism Income**  
ÇETİN M. K., MERT M.  
ICTMM 2017: 19th International Conference on Tourism Marketing and Management, Kyoto, Japan, 16 - 17 November 2017, pp.807
- II. **Structural Breaks in Stock Price Indices at Financial Crisis of 2007-2008**  
ÇETİN M. K., MERT M.  
AGP International Humanities and Social Sciences Conference, Barselona, Spain, 4 - 07 February 2016, pp.1
- III. **Turkish Stock Market Dependency to International Markets nad Exchange Rate**  
ÇETİN M. K.  
International Science and Technology Conference-ISTEC 2016, Petersburg, Russia, 2 - 04 September 2015, pp.558-564
- IV. **Value-at-Risk (VaR) Based Portfolio Risk Measurement and Application to Borsa Istanbul**  
ÇETİN M. K., Akyatan A., Hushmat A., Yenidoğan A.  
The Business and Social Science Research Conference, Paris, France, 19 - 20 December 2014, pp.35
- V. **The Cause of Higher Economic Growth: Assessing the long-term and short-term relationship**

### **between economic growth and government expenditure**

Tatahi M., İPEKÇİ ÇETİN E., ÇETİN M. K.

14th OxMetrics User Conference, Washington, United States Of America, 20 - 21 March 2014, pp.1-24

- VI. **CO-MOVEMENT OF STOCK MARKETS' INDICES IN CRISIS PERIOD**  
ÇETİN M. K.  
6th International Symposium on Business Administration, Karvina, Czech Republic, 27 - 28 May 2010, pp.139-147
- VII. **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
- 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. **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
- X. **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
- XI. **Decision Making Styles of Young Turkish Consumer: A Multi-Country Comparison**  
İPEKÇİ ÇETİN E., ÇETİN M. K.  
14th World Business Congress IMDA, Granada, Spain, 10 - 14 July 2005, pp.717-723

### **Supported Projects**

ÇETİN M. K., Chotaeva B., Project Supported by Higher Education Institutions, Türkiye'de Bireysel Yatırımların Davranışsal Finans Çerçevesinde Yapısal Eşitlik Modellemesiyle İncelenmesi, 2020 - 2022

Çağatay S., Erdem M. Ş., Koç A. A., Seyfettinoğlu Ü., Bölük G., Çelik Çaylak P., Mehter Aykın S., Çetin M. K., Işık S., Töngür Ü., Project Supported by Other Official Institutions, Antalya 4.0, 2018 - 2020

Çağatay S., Erdem M. Ş., Seyfettinoğlu Ü., Işık S., Çetin M. K., Töngür Ü., Project Supported by Other Official Institutions, Geleceğin Meslekleri, 2018 - 2019

### **Activities in Scientific Journals**

AKDENİZ İIBF DERGISI, Assistant Editor/Section Editor, 2022 - Continues

### **Scientific Refereeing**

International Journal of Knowledge and Learning, Other Indexed Journal, May 2021

Uluslararası Yönetim İktisat ve İşletme Dergisi, National Scientific Refreed Journal, June 2016

AKDENİZ ÜNİVERSİTESİ İKTİSADİ VE İDARİ BİLİMLER FAKÜLTESİ DERGİSİ, National Scientific Refreed Journal, October 2014

Canadian Journal of Information and Library Science, Journal Indexed in SSCI, April 2013

### **Metrics**

Publication: 22

Citation (WoS): 3

Citation (Scopus): 4

H-Index (WoS): 1

H-Index (Scopus): 1

## **Congress and Symposium Activities**

22. Finans Sempozyumu, Attendee, Mersin, Turkey, 2018