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Personal Information

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Education Information

Postgraduate, Ihsan Dogramaci Bilkent University, Institute Of Economy And Social Sciences, Turkey 2017 - 2019

Doctorate, Hacettepe Üniversitesi, Fen Fakültesi, İstatistik Bölümü, Turkey 2000 - 2006

Postgraduate, Gazi Üniversitesi, Fen Bilimleri Enstitüsü, İstatistik (YI) (Tezli), Turkey 1997 - 2000

Undergraduate, Middle East Technical University, İnsan ve Toplum Bilimleri Fakültesi, Batı Dilleri ve Edebiyatları, Turkey 1989 - 1996

Foreign Languages

English, C1 Advanced

Dissertations

Doctorate, Koşullu Lojistik Regresyon Çözümlemesi ve Avrupa Birliği Verisi Üzerine Bir Uygulama, Hacettepe Üniversitesi, Fen Fakültesi, İstatistik Bölümü, 2006

Postgraduate, Değişken Varyans Durumunda F Testlerinin Geçerliliğini Sağlamak İçin Kullanılan Yöntemler Üzerine Bir Çalışma, Gazi Üniversitesi, Fen Bilimleri Enstitüsü, İstatistik (YI) (Tezli), 2000

Research Areas

Econometrics, Statistics, Banking - Insurance, Management, Statistical Analysis and Applications

Academic Titles / Tasks

Associate Professor, Ankara Yıldırım Beyazıt Üniversitesi, İşletme Fakültesi, Bankacılık Ve Finans Bölümü, 2018 - Continues

Courses

Statistics for Business I, Undergraduate, 2017 - 2018

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

- I. **A novel alpha power transformed exponential distribution with real-life applications**
İjaz M., Mashwani W. K. , Gökteş A., ÜNVAN Y. A.
Journal of Applied Statistics, 2021 (Journal Indexed in SCI Expanded)
- II. **Model selection in linear regression using paired bootstrap**
Rabbi F., Khan S., Khalil A., Mashwani W. K. , Shafiq M., Gökteş P., Unvan Y.
Communications in Statistics - Theory and Methods, vol.50, no.7, pp.1629-1639, 2021 (Journal Indexed in SCI Expanded)
- III. **A credit default swap application by using quantile regression technique**
ÜNVAN Y. A.
Communications in Statistics - Theory and Methods, vol.50, no.7, pp.1573-1586, 2021 (Journal Indexed in SCI Expanded)
- IV. **Financial Performance Analysis with the Fuzzy COPRAS and Entropy-COPRAS Approaches**
ÜNVAN Y. A. , ERGENÇ C.
Computational Economics, 2021 (Journal Indexed in SCI Expanded)
- V. **Market basket analysis with association rules**
ÜNVAN Y. A.
Communications in Statistics - Theory and Methods, vol.50, no.7, pp.1615-1628, 2021 (Journal Indexed in SCI Expanded)
- VI. **Hybrid differential evolutionary strawberry algorithm for real-parameter optimization problems**
Mashwani W. K. , Khan A., Gökteş A., ÜNVAN Y. A. , Yaniay O., Hamdi A.
Communications in Statistics - Theory and Methods, vol.50, no.7, pp.1685-1698, 2021 (Journal Indexed in SCI Expanded)

Articles Published in Other Journals

- I. **Stratejik Yönetim Yaklaşımları Ve Türk Eximbank Üzerine Bir Uygulama**
ÜNVAN Y. A.
Balıkesir Üniversitesi Sosyal Bilimler Enstitüsü Dergisi, vol.23, no.43, pp.345-365, 2020 (Refereed Journals of Other Institutions)
- II. **Investigation of Causality Relationships among COVID-19 Cases, ISE100 Index, Dollar, Euro, Gram Gold Prices and 2 Years Bond Rates: The Case of Turkey**
ÜNVAN Y. A.
Alphanumeric Journal, vol.8, no.1, pp.29-42, 2020 (Refereed Journals of Other Institutions)
- III. **In day 150 of COVID-19 disease, forecasting the number of cases and deaths in Turkey**
ÜNVAN Y. A. , Demirel O.
Medical Science and Discovery, vol.7, no.6, pp.535-545, 2020 (Refereed Journals of Other Institutions)
- IV. **Kandaki Kolesterol Miktarına Etki Eden Etkenlerin En Küçük Kareler Yöntemine Alternatif Kantil Regresyon ile İncelenmesi**
ÜNVAN Y. A. , Demirel O.
Süleyman Demirel Üniversitesi Sağlık Bilimleri Dergisi, vol.11, no.2, pp.199-205, 2020 (Refereed Journals of Other Institutions)
- V. **Determinants of Bank Capital Adequacy Ratio in Ghana**
ÜNVAN Y. A.
Journal of Yasar University, vol.15, no.58, pp.160-166, 2020 (Refereed Journals of Other Institutions)
- VI. **Determinants of Bank Credit in Turkey: An Autoregressive Distributed Lag (ARDL) Approach**
ÜNVAN Y. A.
Turkish Studies - Economics, Finance, Politics, vol.15, no.1, pp.675-686, 2020 (Refereed Journals of Other Institutions)
- VII. **A PANEL ANALYSIS FOR DETERMINING THE VARIABLES AFFECT FDI INFLOWS TOWARDS FRAGILE FIVE COUNTRIES**

AYHAN F., BALAN F., ÜNVAN Y. A.

Business Management Studies: An International Journal, vol.8, no.1, pp.519-540, 2020 (Other Refereed National Journals)

VIII. Investigation of Factors Affecting General Mortality in Some Countries by Quantile Regression Method Alternative to Least Squares Method (LSM)

ÜNVAN Y. A.

Eastern Journal of Medicine, vol.25, no.1, pp.151-160, 2020 (Refereed Journals of Other Institutions)

IX. A Literature Study on Local Based Marketing and Related Technologies

ÜNVAN Y. A.

Efil Ekonomi Araştırmaları Dergisi, vol.2, no.8, pp.142-153, 2019 (Refereed Journals of Other Institutions)

X. FİRMA DEĞERLEME YAKLAŞIMLARI VE TÜRK HAVA YOLLARI (THY) ÜZERİNE BİR UYGULAMA

ÜNVAN Y. A.

Mehmet Akif Ersoy Üniversitesi Sosyal Bilimler Enstitüsü Dergisi, vol.11, no.30, pp.930-944, 2019 (Other Refereed National Journals)

XI. Performance evaluation of ISE30 (Istanbul Stock Exchange) stock certificates and formation of portfolio by using multi-criteria decision making techniques

ÜNVAN Y. A.

Communications in Statistics: Case Studies, Data Analysis and Applications, vol.5, no.3, pp.214-229, 2019 (Refereed Journals of Other Institutions)

XII. Türk Bankacılık Sektörünün Çok Değişkenli İstatistiksel Yöntemler ile İncelenmesi

ÜNVAN Y. A. , TATLIDİL H. H.

EGE ACADEMIC REVIEW, vol.11, pp.29-40, 2011 (Refereed Journals of Other Institutions)

Books & Book Chapters

I. Avrupa Birliği'ne Üyelikte Etkili olan Faktörler

ÜNVAN Y. A.

Nobel Yayınevi, Ankara, 2020

II. A SENTIMENT ANALYSIS OF TWITTER DATA FOR PREDICTING STOCK MARKET PRICE

ÜNVAN Y. A.

in: ADMINISTRATIVE AND ECONOMICS SCIENCES: Theory, Current Researches and New Trends, Ünvan Yüksel Akay, Editor, INTERNATIONAL BOOK CHAPTER, Cetinje, pp.65-76, 2020

III. The Block Chain Technology And Crypto-Currency Concept, And Their Effects On The Financial Sector

ÜNVAN Y. A.

in: Sosyal Beşeri ve İdari Bilimler ve Matematik Alanında Araştırma ve Derlemeler, Ünvan Yüksel Akay, Editor, Gece Kitaplığı Yayınevi, Ankara, pp.211-228, 2019

IV. CREATING PORTFOLIO USING ISE-30 (ISTANBUL STOCK EXCHANGE) INDEX SHARES WITH GRAY RELATIONS ANALYSIS (GRA) METHOD

ÜNVAN Y. A.

in: CURRENT ACADEMIC STUDIES IN ECONOMIC SCIENCES-2018 / EKONOMİ BİLİMLERİNDE GÜNCEL AKADEMİK ÇALIŞMALAR-2018, Ünvan Yüksel Akay, Editor, Gece Kitaplığı Yayınevi, Ankara, pp.347-362, 2018

V. CREDIT RISK MEASUREMENT METHODS AND A MODELLING ON A SAMPLE BANK

ÜNVAN Y. A.

in: CURRENT ACADEMIC STUDIES IN ECONOMIC SCIENCES-2018 / EKONOMİ BİLİMLERİNDE GÜNCEL AKADEMİK ÇALIŞMALAR-2018, Ünvan Yüksel Akay, Editor, Gece Kitaplığı Yayınevi, Ankara, pp.325-346, 2018

Refereed Congress / Symposium Publications in Proceedings

- I. **Investigation of Effects of Some Cryptocurrencies on Bitcoin: Causality Analysis**
 ÜNVAN Y. A.
 11th International Statistics Days Congress, Muğla, Turkey, 4 - 08 October 2019, pp.96
- II. **The Relationship Between Inflation Rate and Interest Rate in G20 Countries: Cointegration and Causality Analysis**
 ÜNVAN Y. A.
 11th International Statistics Days Congress, Muğla, Turkey, 4 - 08 October 2020
- III. **The Impacts Of Bitcoin On Usa, Japan, China And Turkey Stock Market Indexes: A Causality Analysis With Value At Risk Method (VAR)**
 ÜNVAN Y. A. , TATLIDİL H. H.
 Recent Advances in Probability Statistics - RAPS 2019, İstanbul, Turkey, 24 - 25 June 2019, pp.32
- IV. **DETERMINANTS OF BANK CAPITAL ADEQUACY RATIO IN GHANA**
 ÜNVAN Y. A.
 ICOAEF'19, VI International Conference on Applied Economics and Finance EXTENDED WITH SOCIAL SCIENCES), 16 - 17 November 2019, pp.313
- V. **STRATEJİK YÖNETİM YAKLAŞIMLARI VE TÜRK EXİMBANK ÜZERİNE BİR UYGULAMA**
 ÜNVAN Y. A.
 ICOAEF'19, VI International Conference on Applied Economics and Finance EXTENDED WITH SOCIAL SCIENCES), Balıkesir, Turkey, 16 - 17 November 2019, pp.295-296
- VI. **The Effects Of Foreign Bank Participation On The Turkish Banking System**
 ÜNVAN Y. A.
 7th International Symposium on Academic Studies in Educational and Social Sciences, Ankara, Turkey, 15 - 17 November 2019, pp.61-76
- VII. **The Importance Of SMEs In The Banking Sector**
 ÜNVAN Y. A.
 7th International Symposium on Academic Studies in Educational and Social Sciences, Ankara, Turkey, Ankara, Turkey, 15 - 17 November 2019, pp.77-87
- VIII. **A SENTIMENT ANALYSIS OF TWITTER DATA FOR PREDICTING STOCK MARKET PRICE**
 ÜNVAN Y. A.
 6th International Symposium on Academic Studies in Educational and Social Sciences, Ankara, Turkey, 13 - 15 June 2019
- IX. **Financial Literacy and The Importance of Financial Education(Finansal Okuryazarlık Ve Finansal Eğitimin Önemi)**
 ÜNVAN Y. A.
 6.International Eurasian Educational Research Congress-EJER Congress, Ankara, Turkey, 19 - 22 June 2019, pp.2363-2364
- X. **Export Financing And Export Credit Institutions**
 ÜNVAN Y. A.
 Erasmus International Academic Research Symposium, İzmir, Turkey, 5 - 06 April 2019, pp.807-822
- XI. **The Block Chain Technology And Crypto-Currency Concept, and Their Effects On The Financial Sector**
 ÜNVAN Y. A.
 6.International Multidisciplinary Studies Congress-Multicongress Gaziantep, Gaziantep, Turkey, 26 - 27 April 2019, pp.170
- XII. **A Credit Default Swap Application By Using Quantile Regression Technique**
 ÜNVAN Y. A. , TATLIDİL H. H.
 5.International Conference on Advances in Statistics, Atina, Greece, 22 - 24 April 2019, pp.28
- XIII. **PERFORMANCE EVALUATION OF ISE30 (İSTANBULSTOCK EXCHANGE) STOCK CERTIFICATES ANDFORMATION OF PORTFOLIO BY USING MULTICRITERIA DECISION MAKING TECHNIQUES**
 ÜNVAN Y. A.
 11.Uluslararası İstatistik Günleri Konferansı-11. INTERNATIONAL STATISTICS DAYS CONFERENCE, Muğla, Turkey,

3 - 07 October 2018, pp.836-848

XIV. PORTFOLIO ANALYSIS BY USING MULTI CRITERIA DECISION MAKING TECHNIQUES - AHP

ÜNVAN Y. A.

III. Uluslararası Multidisipliner Çalışmaları Kongresi-3rd International Congress on Multidisciplinary Studies Congress, Kiev, Ukraine, 5 - 06 October 2018, pp.407-425

XV. A Portfolio Analysis By Using Multi Criteria Decision Making Technique (VIKOR)

ÜNVAN Y. A.

Science Research Congress - Uluslararası İnsan ve Toplum Bilimleri Sempozyumu- Uluslararası Fen ve Mühendislik Kongresi-2018, Girne, Cyprus (Kktc), 4 - 06 September 2018, pp.170-180

XVI. Finding Optimal Investment By Using Multi Criteria Decision Making Technique (Electre I)

ÜNVAN Y. A.

Science Research Congress - Uluslararası İnsan ve Toplum Bilimleri Sempozyumu- Uluslararası Fen ve Mühendislik Kongresi-2018, Girne, Cyprus (Kktc), 4 - 06 September 2018, pp.159-169

XVII. CREATING PORTFOLIO USING ISE-30 (ISTANBUL STOCKEXCHANGE) INDEX SHARES WITH GRAY RELATIONSANALYSIS (GRA) METHOD

ÜNVAN Y. A.

5th International Symposium on Multidisciplinary Studies (ISMS), Ankara, Turkey, 16 - 17 November 2018

XVIII. PORTFOLIO ANALYSIS BY USING MULTI CRITERIA DECISION MAKING TECHNIQUES

ÜNVAN Y. A.

International Academic Studies Conference, Antalya, Turkey, 25 - 28 October 2018

XIX. The Structure of Hierarchical Linear Models and a Two-Level HLM Application

ÜNVAN Y. A. , TATLIDİL H. H.

10th INTERNATIONAL STATISTICS CONGRESS, Ankara, Turkey, 6 - 08 December 2017, pp.190

XX. Credit Risk Measurement Methods and a Modelling on a Sample Bank

ÜNVAN Y. A. , TATLIDİL H. H.

10th INTERNATIONAL STATISTICS CONGRESS, Ankara, Turkey, 6 - 08 December 2017, pp.191

XXI. Finansal Performansın Değer Odaklı Yöntemlerle Ölçümü

ÜNVAN Y. A. , TATLIDİL H. H.

8th International Econometrics, Operations Research and Statistical Symposium, Trabzon, Turkey, 5 - 07 October 2017, pp.401

XXII. Etki Değerlendirme Analizi: Tanım, Yöntemler ve Uygulamalar

ÜNVAN Y. A. , TATLIDİL H. H.

Xth International Statistics Days Conference (ISDC'2016), Giresun, Turkey, 7 - 09 October 2016, pp.688-697

XXIII. A Comparison of Conditional Logistic Regression and Logistic Regression Analysis for Matched Case Control Designs and an Application on European Union Data

ÜNVAN Y. A.

56th Session of the ISI (INTERNATIONAL STATISTICAL INSTITUTE), 22 - 29 AUG, Lisboa 2007, 22 - 29 August 2007

Supported Projects

ÜNVAN Y. A. , Project Supported by Higher Education Institutions, Multicongress - Tavriya Milli V.İ. Vernadskiy Üniversitesi, 2018 - 2018