

Assoc. Prof. FATMA ÖZGÜ SERTTAŞ

Personal Information

Web: <https://avesis.aybu.edu.tr/foserttas>

International Researcher IDs

ORCID: 0000-0003-0746-3991

Yoksis Researcher ID: 114880

Education Information

Doctorate, Iowa State University of Science and Technology, Economics, United States Of America 2002 - 2010

Postgraduate, Ihsan Dogramaci Bilkent University, Faculty Of Economics, Administrative And Social Sciences, Department Of Economics, Turkey 2000 - 2002

Undergraduate, Ihsan Dogramaci Bilkent University, Faculty Of Economics, Administrative And Social Sciences, Department Of Economics, Turkey 1996 - 2000

Dissertations

Doctorate, Essays on Infinite-Variance Errors and Robust Estimation Procedures, Iowa State University Of Science And Technology, Economics, 2010

Postgraduate, A Non-linear estimation of money demand and seigniorage in Turkey, İhsan Doğramacı Bilkent Üniversitesi, İktisadi, İdari Ve Sosyal Bilimler Fakültesi, İktisat Bölümü, 2002

Research Areas

Academic Titles / Tasks

Assistant Professor, Yıldırım Beyazıt Üniversitesi, Siyasal Bilgiler Fakültesi, İktisat Bölümü, 2011 - Continues

Academic and Administrative Experience

Yıldırım Beyazıt Üniversitesi, Siyasal Bilgiler Fakültesi, İktisat Bölümü, 2011 - Continues

Yıldırım Beyazıt Üniversitesi, Siyasal Bilgiler Fakültesi, 2014 - 2015

Courses

Advanced Econometrics, Doctorate, 2022 - 2023, 2021 - 2022, 2020 - 2021

Fiscal Policy and Public Finance, Undergraduate, 2022 - 2023

Introduction to Statistics, Undergraduate, 2022 - 2023

Toplumsal Cinsiyet ve Sosyal Politika, Doctorate, 2021 - 2022, 2020 - 2021

Econometrics, Postgraduate, 2022 - 2023, 2021 - 2022, 2020 - 2021

Managerial Economics, Undergraduate, 2021 - 2022, 2020 - 2021

Introduction to Economics II, Undergraduate, 2020 - 2021
Ekonomi, Undergraduate, 2017 - 2018
Econometrics I, Undergraduate, 2017 - 2018, 2016 - 2017
Introduction to Economics I, Undergraduate, 2017 - 2018, 2016 - 2017
Advanced Econometrics, Doctorate, 2017 - 2018, 2016 - 2017
Mathematics for Economists, Postgraduate, 2017 - 2018
Econometrics, Postgraduate, 2017 - 2018, 2016 - 2017
Time Series Analysis, Postgraduate, 2016 - 2017

Articles Published in Other Journals

- I. **GLOBAL EFFECTS OF COVID-19 PANDEMIC ON THE FINANCIAL MARKETS: IS GOLD HEDGE OR SAFE HAVEN FOR STOCKS?**
Serttaş F. Ö., Yaşar Z. R.
Akademik Hassasiyetler, vol.9, no.20, pp.337-353, 2022 (Peer-Reviewed Journal)
- II. **Hedge and Safe Haven Properties of Gold and Cryptocurrencies for the BİST100 Index: The Covid-19 Pandemic Effects**
Serttaş F. Ö.
Ankara Hacı Bayram Veli Üniversitesi İktisadi ve İdari Bilimler Fakültesi Dergisi (Online), vol.24, no.2, pp.622-635, 2022 (Peer-Reviewed Journal)
- III. **Testing and Analyzing the Price Bubbles in Turkish EDAM**
Serttaş F. Ö., Uluöz D.
Üçüncü Sektör Sosyal Ekonomi, vol.57, no.1, pp.143-159, 2022 (Peer-Reviewed Journal)
- IV. **The Impact of Syrian Migration on Unemployment: Evidence from Turkey**
Serttaş F. Ö., Uluöz D.
ADAM ACADEMY JOURNAL OF SOCIAL SCIENCES, vol.11, no.1, pp.1-30, 2021 (Peer-Reviewed Journal)
- V. **INVESTIGATING THE RELATIONSHIP BETWEEN CAREGIVER BURDEN AND LIFE SATISFACTION OF FEMALE FAMILY MEMBERS OF SCHIZOPHRENIA DIAGNOSED INDIVIDUALS**
Duman N., Serttaş F. Ö., Kolay Çepni Ş., Kılıç Ceyhan E., Varlıklar Demirkazık Ç. N.
The Journal of International Social Research, vol.13, no.74, pp.418-425, 2020 (Peer-Reviewed Journal)
- VI. **Infinite-Variance Error Structure in Finance and Economics**
Serttaş F. Ö.
International Econometric Review, vol.10, no.1, pp.14-23, 2018 (Peer-Reviewed Journal)
- VII. **New Keynesian Phillips Curve Estimation: A Monthly Analysis for Turkey**
Serttaş F. Ö., Lisan S.
Journal of Advancements in Applied Business Research, vol.8, no.1, pp.21-40, 2017 (Peer-Reviewed Journal)
- VIII. **Forecasting in a Dynamic Stochastic General Equilibrium Model for Turkey: A Bayesian Approach**
Arslan M. M., Serttaş F. Ö.
Australian Academy of Business and Economics Review, vol.3, no.1, pp.1-12, 2017 (Peer-Reviewed Journal)

Books & Book Chapters

- I. **The Relationship between Real Income and Refugees in Developed Countries**
Serttaş F. Ö.
in: , Bora Öcal, Editor, Efe Akademi, Ankara, pp.199-212, 2023
- II. Serttaş F. Ö.
in: , Didem Koca, Ülkü İstiklal Ortakaya, Editor, Gazi Yayın Dağıtım, Ankara, pp.177-198, 2023
- III. **Assessing the Hedge and Safe Haven Properties of Gold in Main BIST Sectors via ADCC-GARCH Model: COVID-19 Effects**

- Serttaş F. Ö.
in: Current Studies in Social Sciences VI, Abdullah Balcioğulları, Yelda Durgun Şahin, Editor, Akademisyen Kitabevi, Ankara, pp.51-62, 2023
- IV. **The Relationship between Real Income and Refugees in Developed Countries**
SERTTAŞ F. Ö.
in: Sosyal Bilimlerde Toplumsal Sorunlara Bakış: Uygulamalı Çalışmalar, Bora Öçal, Editor, Efe Akademi, Ankara, pp.199-212, 2023
- V. **Yabancı Göçü ve Ekonomik Büyüme: Avrupa Ülkeleri Örneği**
SERTTAŞ F. Ö.
in: Farklı Refah Rejimlerinde Göç ve Sosyal Politika, Didem Koca, Ülkü İstiklal Ortakaya, Editor, Gazi Kitabevi, Ankara, pp.177-197, 2023
- VI. **Assessing the Hedge and Safe Haven Properties of Gold in Main BIST Sectors via ADCC-GARCH Model: COVID-19 Effects**
SERTTAŞ F. Ö.
in: Current Studies in Social Sciences VI, Abdullah Balcioğulları, Yelda Durgun Şahin, Editor, Akademisyen Kitabevi, Ankara, pp.51-62, 2023
- VII. **Weak and Strong Form Purchasing Power Parity Tests for Turkey**
Serttaş F. Ö.
in: International Research in Social, Human and Administrative Sciences I, Bülent Darıcı, Editor, Eğitim Kitabevi, Konya, pp.7-22, 2022
- VIII. **THE ROLE OF MACROECONOMIC VARIABLES ON BIST100 RETURNS: A MACHINE LEARNING APPROACH**
SERTTAŞ F. Ö., Uluöz D.
in: RETHINKING MANAGEMENT ECONOMICS AND MARKETING PROCESSES, Barış Aytakin, Aliye Akın, Editor, İKSAD Publishing House, Ankara, pp.111-144, 2022
- IX. **THE INFLATION AND INTEREST RATE NEXUS REVISITED: EVIDENCE FROM TURKEY**
SERTTAŞ F. Ö., Jallow M.
in: Interdisciplinary Researches in Economics and Administration Sciences Concepts, Researches and Applications, Banu Tanrıöver, Selçuk Özkan, Editor, Livre de Lyon, Lyon, pp.23-44, 2022
- X. **Weak and Strong Form Purchasing Power Parity Tests for Turkey**
SERTTAŞ F. Ö.
in: International Research in Social, Humanities and Administrative Sciences I, Bülent Darıcı, Editor, Eğitim Yayınevi, Konya, pp.7-22, 2022
- XI. **Price Convergence in the EU Electricity and Gas Markets**
Serttaş F. Ö.
in: The Growth-Oriented Economic Policy of the EU, Angelo Santagostino, Burçak Müge Vural, Editor, Cambridge Scholars Publishing, Newcastle Upon Tyne, pp.1-335, 2020
- XII. **Price Convergence in the EU Electricity and Gas Markets**
SERTTAŞ F. Ö.
in: The Growth Oriented Economic Policy of the EU, Angelo Santagostino, Burçak Müge Vural, Editor, Cambridge Scholar Publishing, Cambridge, pp.123-135, 2020
- XIII. **Infinite-Variance Stable Errors and Robust Estimation Procedures: A Monte Carlo Study with Empirical Applications**
Serttaş F. Ö.
Lambert Academic Publishing, Saarbrücken, 2011

Refereed Congress / Symposium Publications in Proceedings

- I. **Hedge and Safe Haven Properties of Gold in Main BIST Sectors via ADCC-GARCH Model: COVID-19 Effects**

SERTTAŞ F. Ö.

10. Uluslararası Atlas Sosyal ve Beşeri Bilimler Kongresi, Konya, Turkey, 9 - 10 March 2023

II. The inflation and interest rate nexus revisited: Evidence from Turkey

SERTTAŞ F. Ö., Jallow M.

Fiscaeconomia International congress on social sciences-FSCONGRESS 2022, Ankara, Turkey, 17 December 2022

III. THE ROLE OF MACROECONOMIC VARIABLES ON BIST100 RETURNS: A MACHINE LEARNING APPROACH

SERTTAŞ F. Ö., Uluöz D.

International Conference on Applied Economics and Finance & Extended with Social Sciences, Bandirma, Turkey, 10 December 2022

IV. Testing and Analyzing the Price Bubbles in Turkish EDAM

SERTTAŞ F. Ö., Uluöz D.

III. International Conference on Empirical Economics and Social Sciences (e-ICEESS'20), Turkey, 12 December 2020

V. The Relationship between Inflation and Interest Rates in Turkey: Evidence from a Co-integration Approach

Serttaş F. Ö.

International Conference on Empirical Economics and Social Sciences, Balıkesir, Turkey, 20 June 2019, pp.4

VI. Long-Run Dynamics of European Electricity Prices with Non-Normal Error Distributions

SERTTAŞ F. Ö.

7th Multinational Energy and Value Conference, Ankara, Turkey, 23 - 25 May 2019

VII. Examining the Long-run Trends in European Electricity Prices under Infinite-Variance Stable Error Assumption

SERTTAŞ F. Ö.

2018 Paris International Academic Conference, 6 - 08 July 2018

VIII. Analysis of Long-Run Behaviors of European Electricity Markets with Paretian Stable Errors

SERTTAŞ F. Ö.

International Conference on Empirical Economics and Social Sciences, 27 - 28 June 2018

IX. A Comparative Analysis of Women's Economic Roles in MENA, EU and Turkey

SERTTAŞ F. Ö.

II. International Women's Congress, 9 - 11 May 2018

X. Women's Role in the Economic Empowerment of the Arab World

SERTTAŞ F. Ö.

2nd International Congress on Social Sciences, 23 - 25 March 2018

XI. BIST Verilerinin Normal Olmayan Hatalı Doğrusal Piyasa Modeli ile Analizi

NESLİHANOĞLU S., SERTTAŞ F. Ö.

18. Uluslararası Ekonometri YöneylemAraştırması ve İstatistik Sempozyumu, Trabzon, Turkey, 5 - 07 October 2017

XII. New Keynesian Phillips Curve Estimation: A Monthly Analysis for Turkey

SERTTAŞ F. Ö., LİSAN S.

2017 Miami International Multidisciplinary Academic Conference, 9 - 10 June 2017

XIII. Simulations of State Space Model with Alpha-Stable errors in Financial Time Series

Neslihanoğlu S., Serttaş F. Ö.

8th Economics Finance Conference, London, London, United Kingdom, 29 - 31 May 2017

XIV. Role of Women in the Economy of Iran

SERTTAŞ F. Ö.

International Symposium on Continuity and Change in North Africa, Turkey, and Iran, 20 - 22 April 2017

XV. The Effect of Substance Abuse on Social Support Systems of Women in Prisons who were Convicted Arrested

DUMAN N., SERTTAŞ F. Ö., VARLIKLAR DEMİRKAZIK Ç. N.

1st International Women's Congress, 14 - 16 November 2016

XVI. Women Prisoners Substance Abuse and Social Support

SERTTAŞ F. Ö.

1st International Women's Congress, 14 - 16 November 2016

XVII. THE EFFECT OF SUBSTANCE ABUSE ON SOCIAL SUPPORT SYSTEMS OF WOMEN IN PRISONS WHO WERE CONVICTED ARRESTED

DUMAN N., SERTTAŞ F. Ö., VARLIKLAR DEMİRKAZIK Ç. N.

1st International Women's Congress, 14 - 16 November 2016

XVIII. A Small Open Economy Model for the Turkish Economy

ARSLAN M. M., SERTTAŞ F. Ö.

8th Annual American Business Research Conference, 11 - 13 July 2016

XIX. Forecasting in a DSGE Model for Turkey A Bayesian Approach

ARSLAN M. M., SERTTAŞ F. Ö.

New York International Business and Social Science Research Conference (NYIBSRC) 2016, New York, United States Of America, 14 - 16 July 2016, pp.133-148

XX. Bayeşçi Analiz ve Yaklaşım ile bir Türkiye Ekonomisi 2023 Projeksiyonu

ARSLAN M. M., SERTTAŞ F. Ö., AYDIN R.

2. International Sarajevo Social Sciences Conference, 17 - 20 May 2016

XXI. PUAN Projesi Proje Destekleri ve Genel Sağlık Sigortası GSS Modellerinin Kavramsal Çerçevesi

ATAN M., SERTTAŞ F. Ö.

VII. ULUSLARARASI KATILIMLI ULUSAL SOSYOLOJİ KONGRESİ MUĞLA, Muğla, Turkey, 2 - 05 October 2013, vol.3, pp.303-310

XXII. Residual-based Co-integration Tests with Infinite Variance Errors: Simulation Analysis and Empirical Application

SERTTAŞ F. Ö.

Midwest Economics Association Conference, 20 - 22 March 2009

Scientific Refereeing

Alanya Akademik Bakış, National Scientific Refreed Journal, April 2022

Feminist Economics, Other Indexed Journal, June 2020

Metrics

Publication: 44

Citation (WoS): 2

H-Index (WoS): 1

Non Academic Experience

Turk Eximbank