Asst. Prof. MEHMET FATİH ÖZTEK

Personal Information

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International Researcher IDs
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Publons / Web Of Science ResearcherID: KLC-3666-2024
ScopusID: 57103796600
Yoksis Researcher ID: 157035

Education Information

Doctorate, Middle East Technical University, Faculty Of Economic And Administrative Sciences, Department Of Economics, Turkey 2005 - 2013
Undergraduate, Middle East Technical University, Faculty Of Economic And Administrative Sciences, Department Of Economics, Turkey 1999 - 2004

Dissertations

Doctorate, Modeling co-movements among financial markets: Applications of multivariate autoregressive conditional heteroscedasticity with smooth transitions in conditional correlations, Middle East Technical University, Faculty Of Economic And Administrative Sciences, Department Of Economics, 2013

Research Areas

Theory of Economy, Econometrics, Financial Economics

Academic Titles / Tasks

Assistant Professor, Ankara Yildirim Beyazit University, Siyasal Bilgiler Fakültesi, İktisat, 2014 - Continues
Research Assistant, Middle East Technical University, Faculty Of Economic And Administrative Sciences, Department Of Economics, 2005 - 2013

Courses

Introduction to Economics II, Undergraduate, 2021 - 2022
Applied Nonlinear Time Series Analysis, Doctorate, 2021 - 2022
Mathematics for Economists, Postgraduate, 2021 - 2022
Mathematics for Economists, Postgraduate, 2021 - 2022

Financial Economics, Postgraduate, 2020 - 2021
Mathematics for Economists, Undergraduate, 2021 - 2022

Published journal articles indexed by SCI, SSCI, and AHCI

I. **Financial crises and the nature of correlation between commodity and stock markets**
Öztek M. F., Öcal N.
INTERNATIONAL REVIEW OF ECONOMICS & FINANCE, vol.48, pp.56-68, 2017 (SSCI)
II. **The effects of domestic and international news and volatility on integration of Chinese stock markets with international stock markets**
ÖZTEK M. F., ÖCAL N.
EMPIRICAL ECONOMICS, vol.50, no.2, pp.317-360, 2016 (SSCI)

Refereed Congress / Symposium Publications in Proceedings

I. **Üçlü İş Birliğinde Üniversitelerin Rolü**
Öztek M. F.
Kamu Yönetimi ve Kalkınma Kongresi, Ankara, Turkey, 9 - 10 December 2020, pp.108-116
II. **Vergi Politikaları ve Aile**
Öztek M. F.
Aile Kongresi, Ankara, Turkey, 14 - 16 August 2020, pp.359-368
III. **Testing Market Efficiency of Derivatives Exchange**
Öztek M. F., Öcal N.
24th Annual Meeting of the Midwest Econometrics Group (MEG 2014), Iowa, United States Of America, 26 - 27 September 2014
IV. **Financialization of Commodity Markets or Financial Crisis**
Öztek M. F., Öcal N.
26th European Conference on Operational Research, Rome, Italy, 1 - 04 July 2013, pp.312-330
V. **The Origins of Increasing Trend in Correlations among European Stock Markets**
Öztek M. F., Öcal N.
5th CSDA International Conference on Computational and Financial Econometrics (CFE'11) , London, United Kingdom, 17 - 19 December 2011, pp.40
VI. **Integration of China Stock Market with US Stock Market**
Öztek M. F., Öcal N.
Meetings of the Midwest Econometrics Group (MEG), Illinois, United States Of America, 6 - 07 October 2011
VII. **Integration of Turkish Stock Market with European Stock Markets: Nonlinear Time Varying Correlation Approach**
Öztek M. F., Öcal N.
Anadolu International Conference in Economics, Eskişehir, Turkey, 15 - 17 June 2011, pp.108-131

Supported Projects

Öztek M. F., Erasmus Project, Network Marketing and Initiatives, 2020 - 2023
Öztek M. F., Erasmus Project, Building United Society, 2019 - 2022
Öztek M. F., Erasmus Project, The Universal Language of Mathematics, 2018 - 2021
Öztek M. F., TUBITAK Project, Türkiye Hisse Senedi ve Döviz Piyasaları Arasındaki Dinamik Bağımlılık ve Volatilite Yayılımı, 2015 - 2017
Öztek M. F., Öcal N., TUBITAK Project, Vadeli İşlem ve Opsiyon Borsası nın VOB Piyasa Verimliliğinin Spot ve Futures

Getiriler Arasındaki Dinamik Bağıntının Modellenmesi İle Test Edilmesi, 2013 - 2015
Öcal N., TUBITAK Project, Türkiye ile Gelişmiş ve Gelişmekte Olan Ülkeler Hisse Senedi Borsaları Arasındaki Birlikte Hareketlerin (Co-movement) Çok Değişkenli GARCH Yöntemi Ve Doğrusal Olmayan Korelasyon Çerçevesinde Modellenmesi, 2011 - 2012

Metrics

Publication: 9
Citation (WoS): 11
Citation (Scopus): 76
H-Index (WoS): 1
H-Index (Scopus): 2