C. COŞKUN KÜÇÜKÖZMEN, *PhD*

(M) 0533 745 95 18
(O) 0232 488 98 63

coskun.kucukozmen@ieu.edu.tr
coskunkucukozmen@gmail.com
@Ekonomiden
@RiskLabTurkey
@ckucukozmen

Linked in **coskunkucukozmen**

www.coskunkucukozmen.com

EDUCATION / ACADEMIC TITLES

Assoc. Prof. Dr., İzmir Ekonomi Üniversitesi, İzmir, 2010

Assoc. Prof. Dr., Üniversitelerarası Kurul Başkanlığı, Ankara, 2009

Ph.D. Finance, Exeter University, United Kingdom, 2000

M.Sc. European Economics and Finance, Loughborough University of Technology, United Kingdom, 1995

B.Sc. Economics, Dokuz Eylül University, İzmir, 1984

ACADEMIC/TEACHING POSTS

Lecturer, Department of International Trade and Finance, Faculty of Business, *İzmir University of Economics*, 2010–present

Adjunct Professor, Financial Mathematics, Institute of Applied Mathematics, *Middle East Technical University*, 2002-2012

Adjunct Professor, Department of Real Estate Development, Graduate School of Natural and Applied Sciences, *Ankara University*, 2008-2010

GTA, School of Business and Economics, *Exeter University*, 1998-2000

PROFESSIONAL EXPERIENCE

Central Bank of the Republic of Turkey- TCMB (August 2005 – March 2010)
* Specialist, Communications & Foreign Relations Department, Head Office

Banking Regulation and Supervision Agency- BDDK (October 2000 – August 2005)
* Deputy Head, Research Department (2004 – 2005)
* Deputy Head, Risk Management and Surveillance Techniques Dept. (2000 – 2004)
* Acting Deputy Head, Human Resources and Training Department (2000 – 2001)

Central Bank of the Republic of Turkey- TCMB (August 1986 – September 1997)
* Various Posts at the Head Office & Ankara Branch [Remittances, Foreign Exchange Transactions, Savings Deposits Insurance Fund (TMSF)]

SOCIAL & MEMBERSHIPS

Chairman of the Board, Aegean Finance Association (since November 2015)

Member, Communications of the ACM (since January 2016)

Regional Director, PRMIA (2011-2014)

HONORS AND AWARDS

Doctoral research (1999-2000) University of Exeter, UK

Doctoral research (1997-1999) Central Bank of the Republic of Turkey

Jean-Monet study-award for a master's degree (1994-1995) Commission of the European Union, (UK)

ARTICLES

Internationally refereed journals covered by SCI, SSCI or AHCI

1. Küçüközmen, C.C., Turna, O. (2016) Private Equity in Turkey (soon to be submitted)
2. Küçüközmen, C.C., Özgüler, İ.C., Yelkenci, T., (2016) Collecting loans uncertainty and its effect on bank's stock returns: A multivariate GARCH-in-mean approach (soon to be submitted)
3. Kestel, S., Küçüközmen, C.C., Özgü, D.Ö., (2016) The Impact of Crude Oil Prices on Some Financial Market Indicators: Copula Approach (under review)
4. İ.H.Yetkiner and C.C.Küçüközmen. (2012) Crisis and Recovery in Emerging Markets. *Emerging Markets Finance & Trade*, Vol. 48, No. 4, 3-6
5. C.C.Küçüközmen and S.Altay. (2008) Linear and non-linear dependence in the stock market returns: Validity check of the weak-form efficient market hypothesis. *Yapı Kredi Economic Review* , Vol. 19, No. 2, 45-62, ISBN: 1019-1232
6. C.C.Küçüközmen , R.D.F.Harris and F.Yılmaz. (2004) Skewness in the Conditional Distribution of Daily Equity Returns. *Applied Financial Economics* , Vol. 14, No. 3, 195-202, ISBN: 0960–3107

7. C.C.Küçüközmen , R.D.F.Harris. (2001) The Empirical Distribution of UK and US Stock Returns. *Journal of Business, Finance and Accounting* , Vol. 28, No. 5/6, 715-740, ISBN: 0306-686X
8. C.C.Küçüközmen , R.D.F.Harris. (2001) Linear and Non-linear Dependence in Turkish Equity Returns and its Consequences for Financial Risk Management. *European Journal of Operational Research* , Vol. 134, No. 3, 481-492, ISBN: 0377-2217
9. C.C.Küçüközmen , R.D.F.Harris. (2001) The Empirical Distribution of Stock Returns: Evidence from an Emerging European Market. *Applied Economics Letters* , Vol. 8, No. 6, 367-371, ISBN: 1350-4851

Articles published in journals covered by other indexes

1. C.C. Küçüközmen (2012) 2011'i Geride Bırakırken Finansal Kriz, AB ve Türkiye, Maliye Finans Yazıları, 2012-01, S.94. ISSN: 1308-6014
2. C.C.Küçüközmen , M.Ural. (2011) Analyzing the Dual Long Memory in Stock Market Returns. *12th International Symposium On Econometrics, Operations Research And Statistics / Ege Akademik Bakış* ISSN – 1303-099X
3. C.C.Küçüközmen , N.S.Aydın. (2010) Stress-testing of energy related derivative instruments based on conditional market risk models. *Enerji Piyasa ve Düzenleme Dergisi (Energy Market And Regulation)* , Vol. 1, No. 2, 121-144, ISSN: 1308-8300
4. C.C.Küçüközmen , M.Mazıbaş. (2005) Finansal riskten korunma fonları (Hedge Funds). *Finans-Politik ve Ekonomik Yorumlar (Finance, Politics And Economic Reviews)* , Vol. 42, 25-42, ISSN: 1307-7112
5. C.C.Küçüközmen. (1999) Bankacılıkta Risk Yönetimi ve Sermaye Yeterliliği: Value at Risk Uygulamaları (Risk Management in Banking and Capital Adequacy: Implementation of VaR Models). *İktisat, İşletme ve Finans (Economics, Business And Finance)* , Vol. 14, No. 156, 71-87, ISSN: 1300-610X
6. C.C.Küçüközmen. (1996) Mevduat Sigortası (Deposit Insurance). *İktisat, İşletme ve Finans (Economics, Business And Finance)* , Vol. 11, No. 22, 44-53, ISSN: 1300-610X

Articles published in refereed journals

1. Küçüközmen, C.C. (2016) Big Data Analysis, Visualisation and Risk Management, *CIO*, p.74-78, January.
2. Küçüközmen, C.C. (2015) Big Data, Companies and Risk Management, *ASOMEDYA*, p.24-46, September/October.
3. Küçüközmen, C.C. (2012) Risk Modelling: Prerequisite for a Better Investment Decision, *VOBJEKTİF*, Year:6 No.23, p.36-41, April.
4. Küçüközmen, C.C. (2012) Who is Next? *VOBJEKTİF*, Year:6 No.24, p.28-39, September.
5. Küçüközmen, C.C. (2012) Unexpected Events and Risk Management, *n'den N'ye Gezinti, İstatistik Dergisi*, p.12-15, July.
6. Küçüközmen, C.C. (2012) The Formula that Killed Walll Street (Translation), *n'den N'ye Gezinti, İstatistik Dergisi*, p.16-21, July.

7. C.C.Küçüközmen. (2007) Serbest Yatırım Fonları (Hedge Funds). *Uluslararası Ekonomik Sorunlar (International Economic Issues)* , Vol. 27, No. 7, 35-42, ISBN: 1306-8431
8. C.C.Küçüközmen. (1996) BCCI Case and the International Supervisory Arrangements. *Hazine Dergisi (Treasury Journal)* , Vol. 4, 121-133, ISBN: 1300-7831

BOOK CHAPTERS (International Publishers)

1. F.Çınar , C.C.Küçüközmen. Object Oriented Modelling of Corporate Complexity Performance Balance Card: CBBC. 175-182 Erçetin, Şefika Şule, Banerjee, Santo. Chaos, Complexity and Leadership 2013. (2015), *Springer*, ISBN: 9783319097091
2. M.B.Karan , C.C.Küçüközmen , A.Aktürk. Re-examining Turkey's Potential of Becoming a Natural Gas Hub. 119-142. Eds: A.Dorsman , T.Gök , M.B.Karan. Perspectives on Energy Risk. (2014), *Springer*, ISBN: 9783642415951
3. C.Guermat , K.Hadri, C.C.Küçüközmen. Forecasting Value at Risk in Emerging Arab Stock Markets. 225-243 K.A.Hussein , M.Omran. Financial Development in Arab Countries. (2006), *Islamic Research and Training Institute, Islamic Development Bank, Ser. Book of Re*, ISBN: 9960321568

BOOK CHAPTERS (Other)

1. İ.Erol; B.Ünüvar; C.C.Küçüközmen, "Para ve Merkez Bankacılığı *(Money and Central Banking)*", Ed. N. O. Altay, Para İktisadı Teori ve Politika *(in Monetary Economics Theory and Policy)*, Palme Yayıncılık, 2014 *(in Turkish)*.
2. V. Alptekin; B.Ünüvar; C.C.Küçüközmen, "Para Politikası Araçları *(Tools of Monetary Policy)*", Ed. N. O. Altay, Para İktisadı Teori ve Politika *(in Monetary Economics Theory and Policy)*, Palme Yayıncılık, 2014 *(in Turkish)*.
3. C.C.Küçüközmen. Bankacılıkta Basel Düzenlemeleri ve Risk Yönetimi *(Basel Regulations and Risk Management in Banking)*. 225-257 N.O.Altay , C.Küçüközmen , M.Ural and E.Demireli. Banka İktisadı ve İşletmeciliği *(in Economics of Banking and Bank Management)*. (2014), *Detay Yayıncılık*, ISBN: 9786055216962 *(in Turkish)*.
4. C.C.Küçüközmen. Küresel Kriz ve Sistemik Risk *(Global Financial Crisis and Systemic Risk)*. M.V.Kaya. 2008 Küresel Krizi ve Ekonomik Çöküş *(in 2008 Global Financial Crisis and Economic Meltdown)* . (2013), *Adalet Yayınevi*, *(in Turkish)*.
5. C.C.Küçüközmen. Düzenleme, Denetim ve Küresel Finansal Kriz: Basel-II ve Stres Testleri Çerçevesinde Bir Değerlendirme *(Regulation, Supervision and Financial Crisis: An Assessment Within the Framework of Stress Testing)*. No. 4, 45-58 G.Özgür and H.Yetkiner. Zor Zamanlarda İktisat *(in Economics in Difficult Times)*. (2011), *EFLATUN Basım Dağıtım Yayıncılık Danışmanlık Yatırım ve Tic. Ltd. Şti.*, ISBN: 978-605-4334-77-3, *(in Turkish)*.
6. C.C.Küçüközmen. Finansal Krizi Sorularla Anlamak: Oyuncular ve Riskler *(Understanding the Financial Crisis through Questions: Players and Risks)* . No. 4, 19-30 M.Karacal , H.F.Baklacı and H.Yetkiner. Küresel Kriz ve Risk Yönetimi: Yanılgılar ve Gerçekler (in Global Financial Crisis and Risk Management: Fallacies and Realities). (2010), *İzmir Ekonomi Üniversitesi Yayınları*, Vol. 35

PRESENTATIONS AT INTERNATIONAL CONFERENCES

1. C.C.Küçüközmen (2014) Conference Evaluation and Conclusion: *New Era for Turkey-USA-EU Perspective: TTIP, Opportunities and Risks*, Aegean Free Trade Zone, İzmir.
2. C.C.Küçüközmen (2014) Role of Rating Agencies in Global Financial Crisis and Systemic Risks; *International Conference on Capital Market Law and Financial Supervision, University of Aegean (Chios) and Izmir University of Economics*, Chios.
3. C.C.Küçüközmen, F. Çınar, K. Merih (2014) Banking Sector Analysis of Izmir Province: A Graphical Data-Mining Approach; *34. Yöneylem Araştırması ve Endüstri Mühendisliği Ulusal Kongresi*, Bursa.
4. C.C.Küçüközmen, F. Çınar, K. Merih (2014) Portföy Yönetiminde Ters Teknik Analiz; ICEF 2014, *İstanbul Ekonomi ve Finans Konferansı*, İstanbul.
5. C.C.Küçüközmen, F. Çınar, K. Merih (2014) Yeni Teşvik Sistemi ve Krediler: Grafik Data-Mining Analizi; ICEF 2014, *İstanbul Ekonomi ve Finans Konferansı*, İstanbul.
6. C.C.Küçüközmen (2014) Operational Risk Management, V. Information Technology Governance and Audit Conference, 6-7 March, İstanbul.
7. Moderator, Panel Discussion on "IT Governance and the CIO" participants, Ali Çöplü, Borsa İstanbul (CIO), Aydın Satıcı, Insurance Information and Monitoring Center (General Manager), Melih Murat Ertem, İş Investment (CIO), Kaan Günay, Allianz (CIO)
8. C.C.Küçüközmen (2013) Enerji Piyasalarında Risk Yönetimi; *Elektrik Piyasaları Özelinde Enerji Piyasaları ve Risk Yönetimi Sempozyumu*, Borsa İstanbul-İAV-Takasbank (Istanbul Settlement and Custody Bank Inc.), İstanbul.
9. C.C.Küçüközmen (2013) Non-bank finance resources to grow your business, *İzmir Chamber of Commerce*, March, İzmir.
10. C.C.Küçüközmen (2012) Basel III and Operational Risk, III. Information Technology Governance and Audit Conference, 1-2 March, İstanbul.
11. C.C.Küçüközmen , E.Çetinkaya and S.Kasap. (2011) İMKB Varant Piyasasında Arbitraj Olasılıkları. *10. Ulusal İşletmecilik Kongresi / 10. Ulusal İşletmecilik Kongresi Genişletilmiş Bildiri Özetleri Kitabı* 443-444, ISBN: 978-975-441-331-1
12. C.C.Küçüközmen , M.Ural. (2011) Analyzing the Dual Long Memory in Stock Market Returns. *12th International Symposium On Econometrics, Operations Research And Statistics*
13. C.C.Küçüközmen , O.Toros. (2009) CAPM Performance and Volatility Structure of Energy Companies traded in Istanbul Stock Exchange. *Second Multinational Energy And Value Conference* 0-0, ISBN:
14. C.C.Küçüközmen , U.Ban and O.Çetinkaya. (2009) Distributional Properties of Energy Asset Returns. *2nd International Conference On Social Sciences (ICSS) / Reading In Social Sciences* 117-131, ISBN: 978-605-5741-17-4
15. C.C.Küçüközmen , N.S.Aydın. (2009) Stress testing of energy-related derivative instruments based on conditional market risk models. *Second Multinational Energy And Value Conference*, İstanbul.
16. C.C.Küçüközmen , O.Çetinkaya and B.Gündoğdu. (2008) News Impact and Financial volatility: Case for Turkey. *1. Ulusal Yönetim Ve Ekonomi Bilimleri Konferansı (YEBKO) / Parasal İktisat Bankacılık ve Finans* 59-82, ISBN: 978-605-5741-10-5
17. C.C.Küçüközmen , O.Çetinkaya and B.Gündoğdu. (2008) Impact of News Arrival on Financial Volatility: Evidence from Turkish Financial Markets. *4th International Conference On Business, Management And Economics (ICBME'08)*

18. C.C.Küçüközmen , M.Mazıbaş. (2007) Forecasting the Change and Direction of Change in ISE Sector Indices: An Artificial Neural Network Application. *3rd International Conference On Business, Management And Economics*
19. C.C.Küçüközmen , H.D.Oğuz. (2007) Emerging Markets' Stock Market Volatility and Impact of News: Is it Really Observable?. *3rd International Conference On Business, Management And Economics*
20. C.C.Küçüközmen , A.Yüksel. (2006) A Macro-econometric Credit Risk Model for Stress Testing the Turkish Credit Portfolio. *13th Annual Conference Of The Multinational Finance Society*
21. C.C.Küçüközmen , S.Altay. (2006) Efficient Market Hypothesis and Identification of Linear and Non-linear Dependence in Stock Market Returns. *13th Annual Conference of the Multinational Finance Society*
22. C.C.Küçüközmen , T.Aktürk. (2006) An Econometric Approach to Tourism Demand: Arrivals from UK and Australia to Turkey. *The Third Graduate Research In Tourism Conference / Anatolia: Turizm Araştırmaları Dergisi*
23. C.C.Küçüközmen , H.Kaddour and C.Guermat. (2006) Forecasting Volatility with Asymmetric Conditional Models: Evidence from Emerging Arab Stock Markets. *International Conference On Financial Development In Arab Countries / Financial Development In Arab Countries* 225-243, ISBN: 9960-32-156-8
24. C.C.Küçüközmen , S.Altay. (2006) An Assessment of Value-at-Risk (VaR) and Expected Tail Loss (ETL) Under a Stress Testing Framework for Turkish Stock Market. *2nd International Conference On Business, Management And Economics / Advances In Turkish Economy And Business Environment: Theory And Applications* 83-98, ISBN: 975-6339-06-1
25. C.C.Küçüközmen , S.Güner. (2005) Risk Management to Protect Cultural Heritage in Time of Armed Conflict. *10th International Congress On "Cultural Heritage And New Technologies"*, (Workshop 10 Archeology and Computer") November 7-10, 2005, Vienna.

PROFESSIONAL PUBLICATIONS

1. Küçüközmen, C.C. (2010-2012), several short papers and interview, *Riskonomi* (available at http://riskonomi.com/index.php/c-kucukozmen/)
2. Küçüközmen, C.C. (2008) What is changing: Oil prices or market sentiment? Cumhuriyet Enerji, No.12, December.
3. Küçüközmen, C.C. (2007) Basel-II, Construction Sector and SMEs: An Assessment within the Framework of Global Competition, İnşaat Sanayii Dergisi, No:101, May/June, p.34-37.
4. Küçüközmen, C.C. (01.05.2006). Address: Basel-2, Block-3: Enhancing Market Discipline and Transparency Through Disclosure, Finans Kulup Web Site – Turkiye Finans Yoneticileri Vakfi [Finance Managers Trust of Turkey]. [available online at: http://www.finanskulup.org.tr/html/makale/coskun_kucukozmen_2.html].
5. Küçüközmen, C.C. (25.04.2006). Mathematics of Banking and Risk Measurement Models, [in Turkish], Finans Kulup Web Site – Turkiye Finans Yoneticileri Vakfi [Finance Managers Trust of Turkey], [available online at: http://www.finanskulup.org.tr/assets/sunum/Coskun_Kucukozmen_Bankaciligin_Matematigi_Risk_Olcum_Modelleri.pdf].

6. Küçüközmen, C.C. (18.10.2005). Hubble and Basel-II, Finans Kulup Web Site – Turkiye Finans Yoneticileri Vakfi [Finance Managers Trust of Turkey], [available online at: http://www.finanskulup.org.tr/html/makale/coskun_kucukozmen_1.html].
7. Küçüközmen, C.C. (05.10.2005). Credibility in Banking: Quality Factor in Regulation and Supervision, Finans Kulup Web Site – Turkiye Finans Yoneticileri Vakfi [Finance Managers Trust of Turkey], [available online at: http://www.finanskulup.org.tr/html/makale/coskun_kucukozmen.html].
8. Küçüközmen, C.C. (2003). Basel-II is an Opportunity, [in Turkish], TİDE, https://www.tide.org.tr/uploads/tide7.pdf , Sf.6-21 (Round Table), No. 7, Spring.
9. Küçüközmen, C.C. and Yüzbaşıoğlu, N. (2001). Breaking New Ground, in GARP Risk Review, Issue 3, October/November.
10. Küçüközmen, C.C. (1996). Banks and Deposit Insurance in Japanese Financial System, mimeo.

Seminars delivered at *Financial Stability Institute* of BIS and *Basel Committee on Banking Supervision* Switzerland

1. Risk Management in Emerging Markets & Midas Touch-LTCM (Case Study), May 2009, Beatenberg.
2. Risk Management in Emerging Markets & Midas Touch-LTCM (Case Study), June 2008, Beatenberg.
3. Risk Management in Emerging Markets & Midas Touch-LTCM (Case Study), May 2007, Beatenberg.
4. Risk Management in Emerging Markets & Midas Touch-LTCM (Case Study), June 2006, Hergiswil.
5. Risk Management in Emerging Markets & Midas Touch-LTCM (Case Study), March 2004, Beatenberg.
6. Market & Liquidity Risk, Jan 2004, Basel.
7. Midas Touch, LTCM (Case Study), May 2003, Beatenberg.
8. Market & Liquidity Risk, Feb 2003, Basel.

COLUMNS (Newspapers, magazines etc)

Available via http://www.coskunkucukozmen.com/?page_id=121

Radio PROGRAMS (TRT Radyo-1)

Available via http://www.coskunkucukozmen.com/?page_id=1647

TV PROGRAMS (various TV channels including CNBC-e, Bloomberg HT, TRT)

Available via http://www.coskunkucukozmen.com/?page_id=2804

KEY NOTE / INVITED SPEAKER

1. Risk Management Conference, VIOP, Borsa, November, İstanbul, 2015.
2. 3rd OpRisk Risk Management Turkey Conference, April, İstanbul, 2015.
3. Risk Management for Industry Engineers, Özdere, İzmir, May 2015.
4. Financial Markets and Risk Management for Engineers, İzmir, December, 2014.
5. Engineering, Energy, Fianance and Risk Management, İzmir, March, 2014.
6. 2nd OpRisk Turkey Conference, İstanbul, 2014.
7. 5th İzmir Economic Congress, Development of Financial Sector in Turkey, İzmir, November, 2013.
8. 1st OpRisk Turkey Conference, İstanbul, 2013.
9. Financial Engineering Conference, October, İzmir, 2011.
10. How to Manage Risks? Round Table, by Capital Magazine (Wide-Angle), April, 2009.
11. Understanding Global Financial Crisis: Players and Risks (2008-2009) *Afyon* - Kocatepe University
12. Understanding Global Financial Crisis: Players and Risks (2008-2009) *Istanbul* - Risktürk
13. Understanding Global Financial Crisis: Players and Risks (2008-2009) *Istanbul* - Savings Deposits Insurance Fund
14. Understanding Global Financial Crisis: Players and Risks (2008-2009) *Eskişehir* - Anatolian University
15. Understanding Global Financial Crisis: Players and Risks (2008-2009) *Istanbul* - Mercer Oliver-Wyman
16. Understanding Global Financial Crisis: Players and Risks (2009-2010) *Afyon* - 13th National Finance Symposium
17. Understanding Global Financial Crisis: Players and Risks (2009-2010) *Izmir* - Izmir University of Economics
18. Conditional and Unconditional Distribution of Asset Returns with Special Reference to Skewness (2008-2009) *Izmir* - Izmir University of Economics
19. Understanding Global Financial Crisis: Players and Risks (2008-2009) *Ankara* - Middle East Technical University Alumni Society
20. Understanding Global Financial Crisis: Players and Risks (2008-2009) *Trabzon* - Black-Sea Technology University
21. Understanding Global Financial Crisis: Players and Risks (2008-2009) *Tokat* - Chambers of Commerce
22. Understanding Global Financial Crisis: Players and Risks (2008-2009) *Ankara* - Rotary Metropolitan
23. Understanding Global Financial Crisis: Players and Risks (2008-2009) *Ankara* - Middle East Technical University, Institute of Applied Mathematics
24. Understanding Global Financial Crisis: Players and Risks (2008-2009) *Ankara* - Assocaition of Cooperatives
25. Global Risks and New Directions for Bank Capital Management (2008-2009) *Istanbul* - Istanbul University, Banking Research Center
26. Impact of Basel-II and Recent Developments (2007-2008) *Ankara* - Hacettepe University
27. Career Planning in Economics, Finance and Banking (2007-2008) *Niğde* - Niğde University, Culture and Tourism Club
28. Risk Perception and Management within the Framework of Basel-II (2007-2008) *Istanbul* - Foundation of Economic Research, Istanbul

29. Career Planning in Finance and Banking for Statisticians (2007-2008) *Ankara* - Ankara University
30. Basel Regulations in Banking and Recent Developments in Risk Management (2007-2008) *Şereflikoçhisar* - Aksaray University, Berat Cömertoğlu Vocational School
31. Basel-II and SMEs (2006-2007) *Gaziantep* - GAGIAD
32. Basel-II and SMEs (2006-2007) *Kastamonu* - Kastamonu Chambers of Commerce
33. A Macro-econometric Credit Risk Model for Stress Testing the Turkish Credit Portfolio (2006-2007) *Istanbul* - Boğaziçi University
34. Recent Developments in Basel-II: An Assessment within a Risk Management Framework (2006-2007) *Istanbul* - Boğaziçi University
35. Use and Abuse of Risk Measurement Models (2006-2007) *Istanbul* - Risk Managers' Association
36. Recent Developments in Basel-II: An Assessment within a Risk Management Framework (2005-2006) *Istanbul* - Koç University, Executive MBA Program
37. Gearing up for Basel-II (2005-2006) *Kuwait* - Islamic Development Bank, ADFIMI
38. Risk Management (2005-2006) *Istanbul* - Finance Club
39. Future of Small Enterprise Loan Program (2004-2005) *Istanbul* - KfW
40. Islamic Banking & Basel-II (2004-2005) *Istanbul* - Special Finance Houses
41. Economics of Financial Risk Regulation (2004-2005) *Istanbul* - Koç University
42. Foreign Banks and Operational Efficiency (2004-2005) *Istanbul* - Finance Club
43. Risk Management and Basel-II (2004-2005) *Istanbul* - World Bank
44. The Future of Risk Management Profession: An Evaluation within Basel-II Framework (2004-2005) *Istanbul* - Bilgi University
45. Probability Distributions of Financial Asset Returns (2003-2004) *Istanbul* - Global Association of Risk Professionals (GARP)
46. Regulation and Supervision of Banks (2002-2003) *Ankara* - Military Academy
47. Banking Regulations (2002-2003) *Ankara* - The Union of Chambers of Commerce
48. Risk Measurement Techniques (2002-2003) *Ankara* - Central Bank of Turkey
49. Risk Measurement Techniques (2002-2003) *Ankara* - Middle East Technical University
50. Risk Management and Internal Controls (2002-2003) *Istanbul* - Boğaziçi University
51. VaR and the Probability Distributions (2002-2003) *Istanbul* - Risk Managers' Association
52. Auditing Risk Management (2002-2003) *Istanbul* - İstanbul Commerce University

MSc Thesis Supervised (Institute of Applied Mathematics, METU)

1. Gündoğdu, B., Risk Management and Performance of Hedge Funds, June, 2009
2. Karadağ, M.A., Analysis of Turkish Stock Market with Markov Regime Switching Volatility Models", Co-advised by Seza Danışoğlu, August, 2008

Term-projects supervised (Institute of Applied Mathematics, METU)

1. Çelik, N., An Application of Fast Fourier Transform Option Pricing Algorithm to the Heston Model, 2008/09
2. Vuranok, S., Financial Development and Economic Growth: A Cointegration Approach, 2008/09
3. Özveren, A.N., Credit Default Swaps: An Assessment and Pricing Issues, 2008/09.

4. Kaplan, S., Monte Carlo Methods For Option Pricing, 2007/08
5. Üngör, S., Comparison of Conditional Variance Models for Gold Returns: An Application to US Dollar, Japanese Yen And South African Rand, 2006/07
6. Geyikçi, U.B., The Effects of Financial Liberalization on Stock Markets in Emerging Markets, 2005/06
7. Başaran, F.G., The Relationship between Market Beta and Financial Performances of Companies in Textile Sector, 2005/06
8. Gökçek, E.E., A Multivariate Statistical Analysis of the Determinants of Individual Ratings, 2005/06
9. Aktürk, T., Tourism Demand for Turkey: Models, Analysis and Results, 2005/06
10. Sünger, Z., An Empirical Study of Greeks Approximations in Value-At-Risk Measurement for Non-Linear Portfolios, 2004/05
11. Bilgin, V., Credit Derivatives, 2004/05
12. Kural, H., Procyclicality and Basel II, 2004/05
13. Bayram, S., Value-at-Risk Computations under Various VaR Models for Insurance Companies and Stress Testing, 2003/04
14. Candan, B., Energy Risk: The Risk Measurement of Oil and Natural Gas Prices, 2003/04
15. Karakuş, A., The Risk Measurement of Turkish Electricity Prices, 2002/03

COURSES GIVEN

IZMIR UNIVERSITY OF ECONOMICS

2015-2016

1. (ITF 451) Applied Workshop in International Trade and Finance I
2. (ITF 452) Applied Workshop in International Trade and Finance II
3. (ITF501) International Financial Markets
4. (ITF410) Financial Institutions and Markets
5. (FIN610) International Financial Management
6. (ITF212) International Trade and Investment
7. (ITF404) Investment Analysis and Portfolio Management

2014-2015

8. (ITF 451) Applied Workshop in International Trade and Finance I
9. (ITF 452) Applied Workshop in International Trade and Finance II
10. (ITF 208) Financial Macroeconomics
11. (ITF403) Financial Risk Management
12. (ITF407) Emerging Markets
13. (ITF501) International Financial Markets
14. (ITF410) Financial Institutions and Markets
15. (FIN603) PhD Seminar in Finance

2013-2014

16. (ITF 150) Essential Academic Skills in International Trade and Finance
17. (ITF 451) Applied Workshop in International Trade and Finance I
18. (RM 497) Project: Risk Management
19. (RM 404) Financial Regulation and Supervision
20. (ITF 452) Applied Workshop in International Trade and Finance II
21. (ITF 510) Investment Analysis and Portfolio Management
22. (ITF301) International Finance
23. (ITF 601) Tax and Finance Seminar
24. (ITF 208) Financial Macroeconomics
25. (INS401) Introduction to Insurance and Actuarial Mathematics

2012-2013

26. (ITF 150) Essential Academic Skills in International Trade and Finance
27. (ITF 451) Applied Workshop in International Trade and Finance I
28. (RM 401) Fundamentals of Risk Management
29. (RM 404) Financial Regulation and Supervision
30. (ITF 452) Applied Workshop in International Trade and Finance II
31. (ITF 510) Investment Analysis and Portfolio Management

2011-2012

32. (ITF 510) Investment Analysis and Portfolio Management
33. (ITF 451) Applied Workshop in International Trade and Finance I
34. (RM 401) Fundamentals of Risk Management
35. (RM 404) Financial Regulation and Supervision
36. (ITF 452) Applied Workshop in International Trade and Finance II
37. (DOE 501) Basic Derivative Products and Markets
38. (FIN 597) Term Project
39. (ITF 208) Financial Macroeconomics

2010 - 2011

1. (ITF 606) Derivatives
2. (ITF 403) Financial Risk Management
3. (ITF 411) Bank Management
4. (RM 401) Fundamentals of Risk Management
5. (BA 597) Term Project
6. (ITF 208) Financial Macroeconomics
7. (ITF 404) Invest. Analysis and Portfolio Management
8. (FIN 502) Bank Financial Management

2009 - 2010

1. (ITF 404) Invest. Analysis and Portfolio Management
2. (ITF 510) Investment Analysis and Portfolio Management
3. (ITF 512) Financial Apps. for Professional Development
4. (BA 694) Directed Research

5. (ECON 599) Master Thesis
6. (ITF 420) Current Topics in Finance

ANKARA UNIVERSITY,
(Department of Real Estate Development,
Graduate School of Natural and Applied Sciences)

850530 Real Estate Finance (2009/10, Spring)
850559 Credit Rating (2009/10, Spring)
850546 Real Estate Taxation (2009/10, Fall)

METU, IAM, (Department of Financial Mathematics)

IAM 526 Time Series Applied to Finance (2002-2010)
IAM 543 Regulation and Supervision of Financial Risks (2003-2011)
IAM 750 Energy Trade and Energy Risk Management (2009-2012)

EXETER UNIVERSITY (MBA Program)

Banking Risks in a Global Environment (1998-2000)

RESEARCH INTERESTS

Banking, financial markets, Basel regulations, time series econometrics, financial risk measurement, Basel-III and validation of internal models, hedge funds and energy risk management, graphical data-mining and data visualisation.

EDITORIAL & REFEREE

Editor-in-Chief of Izmir Review of Social Sciences.

Editorial and advisory board of many journals and referee to domestic and international journals.

OTHER

Organized many conferences and seminars, among them the most prominent one is the ***"International Conference on Financial Engineering"***

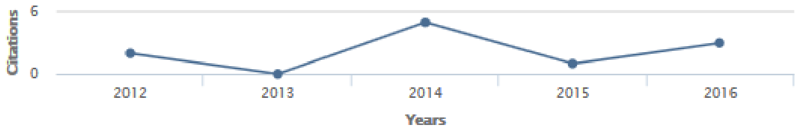
http://www.coskunkucukozmen.com/fineng/index.html

Participated in numerous conferences, seminars, meetings organized by the OECD, World Bank, OCC (USA), Bank of England, Basel Committee, FSI (London, Washington D.C., Munich, Frankfurt, Paris, Vienna, Lisbon, Brussels, Kuwait and Lebanon).

ACADEMIC TRACK RECORD

SCOPUS

Document h-index : 4 Scopus does not have complete citation information for articles published before 1996. View h-graph



Date range: 2012 to 2016

Exclude self citations of all authors

Exclude Citations from books

Edit the data for this graph and the citation table below.

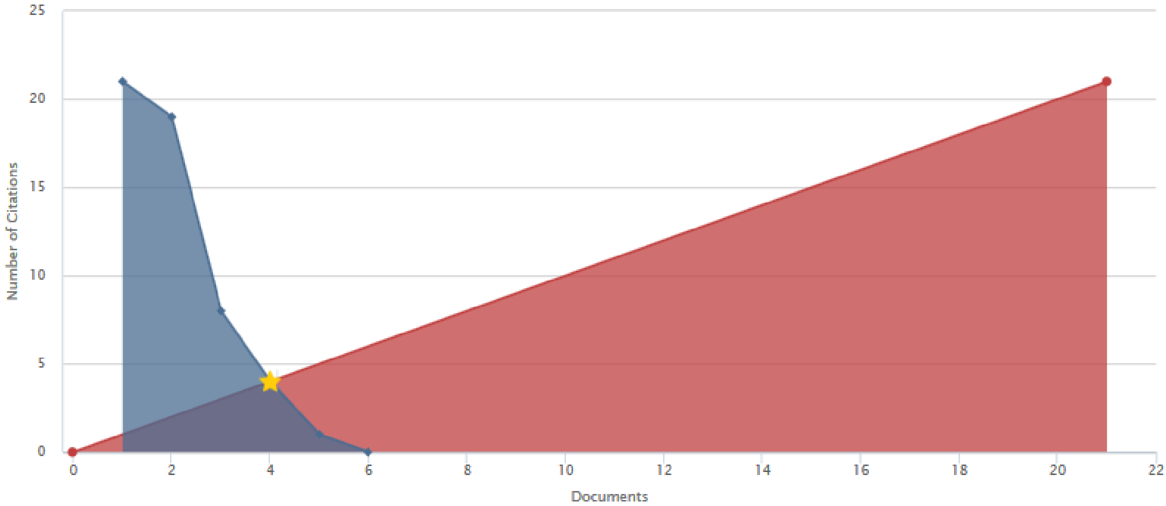
Update

Documents / Citations

Sort on: Date (newest) Citation count (descending)		<2012	2012	2013	2014	2015	2016	Subtotal	>2016	Total
	Total	42	2	0	5	1	3	11	0	53
1 Re-examining Turkey's potential of becoming a natural gas tr...	2014							0		0
2 Guest editors' introduction: Crises and recovery in emerging...	2012				1			1		1
3 Skewness in the conditional distribution of daily equity ret...	2004	17	1		2	1		4		21
4 The empirical distribution of stock returns: Evidence from a...	2001	6			1		1	2		8
5 Linear and nonlinear dependence in Turkish equity returns an...	2001	4						0		4
6 The empirical distribution of UK and US stock returns	2001	15	1		1		2	4		19

The *h*-index for these documents is 4

Of the documents considered for the *h*-index, 4 have been cited at least 4 times



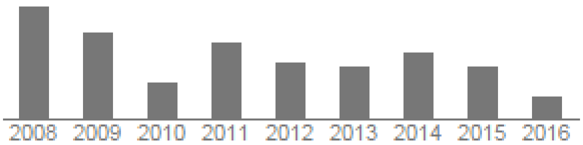
WEB OF SCIENCE

Results found:	3
Sum of the Times Cited:	8
Sum of Times Cited without self-citations :	8
Citing Articles:	8
Citing Articles without self-citations :	8
Average Citations per Item:	2.67
h-index:	2

GOOGLE SCHOLAR

Google Akademik

Alıntı endeksleri	Hepsi	2011 yılından bugüne
Alıntılar	150	69
h-endeksi	6	5
i10-endeksi	4	2



REPEC

Access Statistics for C. Coşkun Küçüközmen

Author contact details at EconPapers.

Working Paper	File Downloads: Last month	3 months	12 months	Total	Abstract Views: Last month	3 months	12 months	Total
Forecasting Value at Risk in Emerging Arab Stock Markets	0	1	3	24	1	2	11	82
Forecasting Volatility With Asymmetric Conditional Models: Evidence From Emerging Arab Stock Markets	0	0	0	1	0	1	4	227
Total Working Papers	0	1	3	25	1	3	15	309

Journal Article	File Downloads: Last month	3 months	12 months	Total	Abstract Views: Last month	3 months	12 months	Total
Bankacılıkta Risk Yönetimi Ve Sermaye Yeterliliği Value At Risk Uygulamaları	0	0	0	0	9	56	247	1,474
Guest Editors' Introduction	0	0	0	8	0	2	3	29
Linear and nonlinear dependence in Turkish equity returns and its consequences for financial risk management	0	0	0	10	0	0	1	51
Mevduat Sigortası	0	0	0	0	1	2	6	36
Skewness in the conditional distribution of daily equity returns	0	1	4	227	0	3	14	675
The Empirical Distribution of UK and US Stock Returns	0	1	2	64	0	1	4	156
The empirical distribution of stock returns: evidence from an emerging European market	0	0	0	349	0	1	4	1,037
Total Journal Articles	0	2	6	658	10	65	279	3,458

Science Direct (Elsevier), Wiley, Springer, Taylor Francis, EbscoHost, Ulakbim and other index results are available upon request.