Assoc. Prof. MUSTAFA SAYIM

Personal Information

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International Researcher IDs

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Publons / Web Of Science ResearcherID: AAC-1509-2021

Yoksis Researcher ID: 217319

Education Information

Doctorate, Alliant International University, United States Of America 2008 - 2012

Postgraduate, United States International University, United States Of America 1998 - 2000

Postgraduate, Virginia Commonwealth University, United States Of America 1995 - 1997

Undergraduate, Hacettepe University, İktisadi Ve İdari Bilimler Fakültesi, İşletme Bölümü, Turkey 1989 - 1992

Dissertations

Doctorate, The Role of Investor Sentiments on the Stock Market Returns: Evidence from Turkey and The U.S, Alliant International University, 2012

Research Areas

Management, Finance

Academic Titles / Tasks

Associate Professor, Marmara University, Faculty of Business Administration, Business Administration, 2020 - Continues Associate Professor, Istanbul Sehir University, Faculty Of Business Administration And Management Sciences,

Department Of International Finance, 2019 - 2020

Lecturer PhD, Istanbul Sehir University, Faculty Of Business Administration And Management Sciences, Department Of Business, 2016 - 2019

Lecturer PhD, University of Phoenix, 2013 - 2016

Lecturer PhD, Alliant International University, 2013 - 2016

Lecturer PhD, DeVry University, 2012 - 2016

Lecturer PhD, Webster University, 2009 - 2016

Research Assistant, Eskisehir Osmangazi University, İktisadi-İdari Bilimler Fak., İşletme Bölümü, 2003 - 2007

Courses

MUFN7026.1 Türev Ürünler, Postgraduate, 2023 - 2024

Kurumsal Finans, Doctorate, 2023 - 2024

FIN4028.1 Uluslararası Finans, Undergraduate, 2023 - 2024

FIN4028.2 Uluslararası Finans, Undergraduate, 2023 - 2024

MUFN7980.44 Dönem Projesi, Postgraduate, 2023 - 2024

Uluslararası Finans, Undergraduate, 2022 - 2023

MGT 591.2 Bitirme Projesi, Undergraduate, 2023 - 2024

MUFN7980.17 Dönem Projesi, Postgraduate, 2023 - 2024

FIN4028.2 Uluslararası Finans, Undergraduate, 2022 - 2023

FIN3053.5 Finansal Yönetim, Undergraduate, 2022 - 2023

IF 401.1 Derivatives, Undergraduate, 2023 - 2024

Uluslararası Finans, Undergraduate, 2021 - 2022

F 401.1 Derivatives, Undergraduate, 2022 - 2023

Finansal Yonetim II, Undergraduate, 2021 - 2022

Finansal Yönetim II, Undergraduate, 2021 - 2022

Derivatives, Undergraduate, 2021 - 2022

Term Project, Postgraduate, 2020 - 2021

Finansal Yönetim I, Undergraduate, 2021 - 2022

Financial Statement Analysis, Postgraduate, 2020 - 2021

MA Thesis, Postgraduate, 2020 - 2021

Financial Statement Analysis, Postgraduate, 2020 - 2021

Finansman Yönetimi I, Undergraduate, 2021 - 2022

Sermaye Piyasaları ve Finansal Kurumlar, Undergraduate, 2021 - 2022

Completion Project, Postgraduate, 2020 - 2021

International Financial Management, Postgraduate, 2020 - 2021

Finansal Pazarlar ve Menkul Kıymetler, Undergraduate, 2020 - 2021

Behavioral Finance, Postgraduate, 2020 - 2021

Internship I, Undergraduate, 2020 - 2021

Managerial Accounting, Undergraduate, 2019 - 2020

Completion Project, Postgraduate, 2020 - 2021

Finansal Yönetim I, Undergraduate, 2020 - 2021

Finansal Pazarlar ve Menkul Kıymetler, Undergraduate, 2020 - 2021

Internship II, Undergraduate, 2020 - 2021

Internship II, Undergraduate, 2020 - 2021

International Finance, Undergraduate, 2019 - 2020

Completion Project, Postgraduate, 2020 - 2021

Financial Accounting, Undergraduate, 2019 - 2020

Advising Theses

Sayim M., TÜRKİYE FİNANSAL BULAŞMA ETKİSİ: COVİD-19 PANDEMİ SÜRECİ ÖRNEĞİ, Doctorate, D.DOĞAN(Student), Continues

Sayim M., FİNANSAL STRES ENDEKSİ VE FİRMA FİNANSAL PERFORMANSI İLE İLİŞKİSİ: TÜRKİYE İMALAT SANAYİ ÖRNEĞİ, Doctorate, F.Kılınç(Student), Continues

Sayim M., Classification of cryptocurrencies and the perception of college students about its use, Postgraduate, M.ZAIN(Student), 2021

Sayim M., Sustainable development goal and trade in Afghanistan (A case of study Ministry of Trade), Postgraduate, M.EDREES(Student), 2021

Sayim M., Determinants of CSR Disclosure and Its Impact on Investment Behaviour of Firms: The Case of China and Pakistan, Doctorate, R.Anwar (Student), 2020

Sayim M., Do Firms Imitate: The Moderating Role of Ownership Concentration in Relation Between Peer Effect and

Corporate Financial Policies, Doctorate, M.Mudassar(Student), 2019

Sayim M., Stability Analysis of the Financial Systems of Pakistan and India, Doctorate, I.Muhammad (Student), 2017

Sayım M., Three article dissertation in finance, Doctorate, N.Quang(Student), 2016

Sayım M., The Impact of Oil Revenue and Gold Price Fluctuation on the Stock Market of Iran, Doctorate,

N.Niknam(Student), 2016

Sayım M., The Impact of Exchange Rate Volatility on Export and FDI Inflows: The Case of Ethiopia, Doctorate,

A.Gebrehiwot(Student), 2016

Published journal articles indexed by SCI, SSCI, and AHCI

I. Debt Financing and the Failure of Innovation Companies: The Application of the CHS Model in US Stock Markets

Nguyen Quang My N. Q. M., Sayim M., Rahman H.

GLOBAL ECONOMIC REVIEW, vol.48, no.2, pp.180-212, 2019 (SSCI)

II. The relationship between individual investor sentiment, stock return and volatility Evidence from the Turkish market

Sayim M., Rahman H.

INTERNATIONAL JOURNAL OF EMERGING MARKETS, vol.10, pp.504-521, 2015 (SSCI)

Articles Published in Other Journals

I. An Analysis of the U.S. Individual Investor Sentiment Influence on Cryptocurrency Returns and Volatility

Sayim M., My N. Q.

ANNALS OF FINANCIAL ECONOMICS, vol.18, no.2, 2023 (ESCI)

II. The Impact of Exchange Rate on Market Fundamentals: A Case Study of J-curve Effect in Vietnam. My N. Q., Sayim M., Rahman H.

Research in Applied Economics, vol.9, no.1, pp.45-68, 2017 (Peer-Reviewed Journal)

III. The Impact of Economic Factors on the Foreign Exchange Rates between USA and Four Big Emerging Countries: China, India, Brazil and Mexico

Quang My N., Sayim M.

International Finance and Banking, vol.3, no.1, pp.11-33, 2016 (Peer-Reviewed Journal)

IV. An examination of U.S. institutional and individual investor sentiment effect on the Turkish stock market

Sayim M., Rahman H.

GLOBAL FINANCE JOURNAL, vol.26, pp.1-17, 2015 (ESCI)

V. Financial Market Integration Empirical Evidence from the COMESA

Gebrehiwot A., SAYIM M.

Business and Economic Research, vol.5, no.2, pp.242-255, 2015 (Peer-Reviewed Journal)

VI. Initial Performance of IPOs and the Bankruptcy Risk A Comparison of Internet Firms and the Traditional Firms

Nguyen Q. M., Kim P. S., Sayim M.

Research in Business and Management, vol.2, no.2, pp.35-51, 2015 (Peer-Reviewed Journal)

VII. The Effects of Corporate Ownership Structure and Board Size on Earnings Management: Evidence from Turkey

Aygün M., Ic S., Sayim M.

INTERNATIONAL JOURNAL OF BUSINESS AND MANAGEMENT, vol.9, no.12, pp.123-132, 2014 (Peer-Reviewed Journal)

VIII. The effect of US individual investor sentiment on industry-specific stock returns and volatility

Sayim M., Morris P. D., Rahman H.

Review of Behavioral Finance, vol.5, no.1, pp.58-76, 2013 (ESCI)

IX. Economic Factors and Stock Market Returns Evidence from Turkey

Sayim M., Yousef I.

The Empirical Economics Letters, vol.10, no.9, pp.1-10, 2010 (Peer-Reviewed Journal)

X. Banking Efficiency in Developing Economy Empirical Evidence from Turkey

Aydin N., Yalaman A., Sayim M.

Journal of Money, Investment and Banking, vol.8, pp.49-70, 2009 (Peer-Reviewed Journal)

XI. Veri zarflama analizi ile imalat sektörünün performans değerlendirmesi

Yalaman A., Sayim M.

İZMIR JOURNAL OF ECONOMICS, vol.23, no.1, pp.89-107, 2008 (Peer-Reviewed Journal)

XII. Foreign Ownership and Firm Performance Evidence from Turkey

Aydin N., Sayim M., Yalaman A.

INTERNATIONAL RESEARCH JOURNAL OF FINANCE AND ECONOMICS, vol.9, no.11, pp.102-110, 2007 (Peer-Reviewed Journal)

Refereed Congress / Symposium Publications in Proceedings

I. An Examination of U.S. Institutional Investor Sentiment Effect on the Turkish Stock Market Sayim M., Rahman H.

Academy of Financial Services Conference 2013, Illinois, United States Of America, 16 March 2013, pp.1-10

II. Fundamental Analysis using Data Envelopment Analysis (DEA): Empirical Evidence from Turkish Production Industry

Yalaman A., Sayim M.

10th International Finance Symposium 2006, İzmir, Turkey, 01 January 2024, pp.2-10

III. Control Risk Assessment in Auditing: An Artificial Neural Network Approach

Yildiz B., Sayim M.

MODAV 2nd Annual International Accounting Conference 2005, İstanbul, Turkey, 01 April 2024, pp.1-10

Metrics

Publication: 19 Citation (WoS): 37 Citation (Scopus): 83 H-Index (WoS): 2 H-Index (Scopus): 3

Awards

Sayim M., Editörlük Başarı Ödülü, Review Of Behavioral Finance-Journal, January 2014 Sayim M., 2011 Ylı Öğretim Görevlisi Başarı Ödülü, National University , January 2011 Sayim M., Yurt Dışı Eğitim Bursu, Milli Eğitim Bakanlığı , January 1994

Non Academic Experience

Philly House, LLC. MALİYE BAKANLIĞI