

## Prof. EMİN AVCI

### Personal Information

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### International Researcher IDs

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### Education Information

Doctorate, Marmara University, Faculty of Business Administration, İşletme Bölümü (Almanca), Turkey 2001 - 2006

Postgraduate, Marmara University, Faculty of Business Administration, İşletme Bölümü (İngilizce), Turkey 1998 - 2001

Undergraduate, Marmara University, Faculty of Economic and Administrative Sciences, Business Administration, Turkey 1994 - 1998

### Foreign Languages

English, C1 Advanced

### Research Areas

Financial Economics

### Academic Titles / Tasks

Professor, Marmara University, Faculty of Business Administration, Business Administration, 2017 - Continues

Associate Professor, Marmara University, Faculty of Economic and Administrative Sciences, Business Administration (English), 2013 - 2017

Lecturer PhD, Marmara University, Faculty of Economic and Administrative Sciences, Business Administration (English), 2007 - 2013

Research Assistant, Marmara University, Faculty of Economic and Administrative Sciences, Business Administration (English), 2001 - 2007

Research Assistant, Marmara University, Institute of Social Sciences, Department of Business Administration (Eng), 1999 - 2001

### Academic and Administrative Experience

Head of Department, Marmara University, Faculty of Business Administration, Business Administration Lectured (English), 2018 - 2019

## Advising Theses

- AVCI E., Determinants of reinsurance costs for Turkish non-life insurance companies, Postgraduate, B.Alan(Student), 2019
- AVCI E., The efficiency of pension companies : a comparison of stochastic frontier analysis and data envelopment analysis, Doctorate, A.Ova(Student), 2019
- AVCI E., Topsis yöntemi ile finansal performans değerlendirmesi ve hisse senedi getirisiyle ilişkisi, Postgraduate, C.Çilingir(Student), 2019
- AVCI E., Economic policy uncertainty, global oil price, interest rate, and stock market returns - A cointegration and causality analysis, Doctorate, A.JEMAL(Student), 2018
- AVCI E., The determinants of stock market performance: Comparative analysis of the Islamic stock market and conventional stock market, Doctorate, B.O.(Student), 2018
- AVCI E., Intellectual capital and its impact on financial performance of firms listed in borsa Istanbul, Doctorate, S.T.M. (Student), 2018
- AVCI E., The determinants of banks' capital structure and procyclicality of leverage: Empirical evidence from Turkey, Doctorate, Ç.ÇATAK(Student), 2017
- AVCI E., Corporate dividend payout policy : empirical evidence from borsa İstanbul and a survey of managerial, Doctorate, N.Kuzucu(Student), 2015
- AVCI E., Corporate dividend payout policy: Empirical evidence from Borsa Istanbul and a survey of managerial perspective, Doctorate, N.KUZUCU(Student), 2015

## Published journal articles indexed by SCI, SSCI, and AHCI

### I. Forecasting Conversion Rate for Real Time CPC Bidding With Target ROAS

Bulut S., AVCI E., BULUT A.

IEEE Access, vol.11, pp.134908-134916, 2023 (SCI-Expanded)

## Articles Published in Other Journals

### I. Stock Return Response to Changes in MSCI Standard and Small Cap Index Composition for Turkey

AVCI E., ÇİNKO M., ÖNER M., AYBARS A.

Journal of Yasar University, vol.18, no.69, pp.41-59, 2023 (Peer-Reviewed Journal)

### II. The Impact of Sovereign Credit Rating News on Credit Default Swap Spreads

Gursoy O., AVCI E.

JOURNAL OF EAST-WEST BUSINESS, vol.29, no.2, pp.97-113, 2023 (ESCI)

### III. Cash - Cash Flow Sensitivity: Evidence from Emerging Markets

Tan Ö. F., Avci E.

Muhasebe Bilim Dünyası Dergisi, vol.24, no.3, pp.700-728, 2022 (Peer-Reviewed Journal)

### IV. Determinants of reinsurance costs for Turkish non-life insurance companies

Alan B., Avci E.

Journal of Business, Economics and Finance, vol.11, no.2, pp.68-77, 2022 (Peer-Reviewed Journal)

### V. Intellectual Capital, Technological Intensity and Firm Performance: The Case of Emerging Countries

ÖNER M., AYBARS A., ÇİNKO M., AVCI E.

Scientific Annals of Economics and Business, vol.68, no.4, pp.459-479, 2021 (ESCI)

### VI. WORKING CAPITAL MANAGEMENT AND TECHNOLOGY INTENSITY

AVCI E., ÇİNKO M.

Pearson Journal Of Social Sciences & Humanities, vol.6, no.16, pp.214-229, 2021 (Peer-Reviewed Journal)

### VII. RISK PERCEPTION AND EYE-TRACKING: A RESEARCH ON UNIVERSITY STUDENTS

ÇİNKO M., DURMUŞ B., AVCI E.

Research Journal of Business and Management, vol.7, no.4, pp.268-276, 2020 (Peer-Reviewed Journal)

### VIII. Inventory Investment and Cash Flow Sensitivity: Evidence From Turkish Firms

- Tan Ö. F., Avcı E.  
Journal of Business, Economics and Finance, vol.9, no.2, pp.182-188, 2020 (Peer-Reviewed Journal)
- IX. **Ortaklık Yapısı ve Şirket Performansı: Borsa İstanbul'da Bir Uygulama**  
Avcı E.  
Journal of Research in Business, vol.3, pp.31-52, 2018 (Peer-Reviewed Journal)
- X. **Economic Policy Uncertainty, Global Oil Price, Interest Rate, and Stock Market Returns - A Cointegration and Causality Analysis**  
Yesuf A. J., AVCI E.  
International Review of Economics and Management, pp.21-42, 2018 (Peer-Reviewed Journal)
- XI. **Impact of Financial Crises on Corporate Financing Decision of Turkish Manufacturing Companies**  
AVCI E., ÇİNKO M., ÇİNKO L.  
The Empirical Economics Letters, vol.17, pp.123-136, 2018 (Peer-Reviewed Journal)
- XII. **EFFECT OF SUBPRIME CRISIS ON CO-MOVEMENT BEHAVIOR OF ISLAMIC AND CONVENTIONAL STOCK**  
AVCI E., Al Agha B.  
Eurasian Academy of Sciences, pp.22-32, 2017 (Peer-Reviewed Journal)
- XIII. **THE RELATION BETWEEN FINANCIAL KNOWLEDGE AND DEMOGRAPHICS**  
ÇİNKO M., AVCI E., ERGUN H. S., TEKÇE İ. M.  
International Journal of Management and Applied Science, vol.3, pp.71-74, 2017 (Peer-Reviewed Journal)
- XIV. **Financial Literacy Levels Of University Students: An Example Of Marmara University**  
ÇİNKO M., AVCI E., ERGUN H. S., TEKÇE İ. M.  
Marmara Business Review, vol.2, no.1, pp.25-50, 2017 (Peer-Reviewed Journal)
- XV. **The Impact Of Sovereign Rating Changes On Turkish Stock Market Returns**  
AVCI E., Övünç G.  
The International Research Journal of Applied Finance, vol.8, pp.120-128, 2017 (Peer-Reviewed Journal)
- XVI. **THE RELATION BETWEEN FINANCIAL KNOWLEDGE AND DEMOGRAPHICS**  
Çinko M., Avcı E., Ergun H. S., Tekçe İ. M.  
International Journal of Management and Applied Science, vol.3, pp.71-74, 2017 (Peer-Reviewed Journal)
- XVII. **Capital Structure and Firm Performance An Application on Manufacturing Industry**  
AVCI E.  
Marmara Üniversitesi İİBF Dergisi, vol.38, no.1, pp.15-30, 2016 (Peer-Reviewed Journal)
- XVIII. **Day Of The Week Effect In Conventional And Islamic Stock Indexes**  
AVCI E.  
International Journal of Trade and Finance, vol.2, pp.71-83, 2016 (Peer-Reviewed Journal)
- XIX. **Analyzing the Existence of the Day of the Week Effect in Selected Developed Country Stock Exchanges**  
ÇİNKO M., AVCI E., AYBARS A., Oner M.  
International Journal of Economics and Finance, vol.7, pp.96-108, 2015 (Peer-Reviewed Journal)
- XX. **Borsa İstanbul da Gün İçi Verisinin Analizi**  
ÇİNKO M., AVCI E., AYBARS A., oner m.  
Maliye Finans Yazıları, pp.141-156, 2015 (Peer-Reviewed Journal)
- XXI. **Composte Hedging An Application with Index and Currency Futures Contracts Tarded in TURKDEX**  
AVCI E.  
Muhasebe Bilim Dünyası Dergisi, vol.12, pp.47-66, 2010 (Peer-Reviewed Journal)
- XXII. **The Hedge Period Length And The Hedging Effectiveness An Application On TURKDEX ISE 30 Index Futures Contracts**  
AVCI E., ÇİNKO M.  
Journal of Yasar University, vol.18, no.5, pp.3081-3090, 2010 (Peer-Reviewed Journal)
- XXIII. **Stock Market Forecasting with Artificial Neural Network Models An Analysis of Literature and an Application on ISE 30 Index**  
AVCI E.  
İstanbul Üniversitesi İktisat Fakültesi Mecmuası, vol.59, pp.55-108, 2009 (Peer-Reviewed Journal)

- XXIV. **Hisse Senedi Portföylerinde Riskten Korunma**  
ÇİNKO M., AVCI E., ÇİNKO L.  
Maliye Finans Yazılar, pp.27-37, 2009 (Peer-Reviewed Journal)
- XXV. **Examining the day of the week effect in istanbul stock exchange**  
Çinko M., Avcı E.  
The International Business and Economics Research Journal, vol.8, pp.45-49, 2009 (Peer-Reviewed Journal)
- XXVI. **Stock Return Forecasts with Artificial Neural Network Models**  
AVCI E.  
Marmara Üniversitesi İİBF Dergisi, pp.443-461, 2009 (Peer-Reviewed Journal)
- XXVII. **CAMELS rating system and forecasting the financial failure in the Turkish commercial banking sector**  
Çinko M., Avcı E.  
BDDK Bankacılık ve Finansal Piyasalar Dergisi, vol.2, no.2, pp.25-48, 2008 (Peer-Reviewed Journal)
- XXVIII. **Endeks Getirilerinin Yapay Sinir Ağları Modelleri İle Tahmin Edilmesi Gelişmekte Olan Avrupa Borsaları Uygulaması**  
ÇİNKO M., AVCI E.  
İktisat İşletme ve Finans, vol.23, pp.114-137, 2008 (Peer-Reviewed Journal)
- XXIX. **CAMELS Dereceleme Sistemi ve Türk Bankacılık Sisteminde Başarısızlık Tahmini**  
AVCI E., ÇİNKO M.  
BDDK Bankacılık ve Finansal Piyasalar Dergisi, vol.2, pp.25-49, 2008 (Peer-Reviewed Journal)
- XXX. **A Comparision Of Neural Network And Linear Regression Forecasts Of The ISE 100 Index**  
Avcı E., Çinko M.  
Marmara Üniversitesi Sosyal Bilimler Enstitüsü Öneri Dergisi, vol.2, no.28, pp.301-307, 2007 (Peer-Reviewed Journal)
- XXXI. **Forecasting Daily and Sessional Returns of the ISE 100 Index with Neural Network Models**  
AVCI E.  
Doğuş Üniversitesi Dergisi, vol.8, pp.128-142, 2007 (Peer-Reviewed Journal)

## **Books & Book Chapters**

- I. **ÜLKE KREDİ NOTU DUYURULARININ BANKA HİSSE SENETLERİ GETİRİLERİNE ETKİLERİ**  
ÇİNKO M., AVCI E., Gürsoy Ö.  
in: Muhasebe Finans ve İktisat Araştırma Örnekleri, Prof. Dr. Ali ACARAVCI, Editor, Nobel, pp.355-387, 2018
- II. **Türkiyede Bireysel Emeklilik Sistemi ve Bireysel Emeklilik Şirketlerinin Etkinliği**  
AVCI E.  
Beta, İstanbul, 2010
- III. **Küçük ve Orta Ölçekli Aile İşletmelerinde Büyüme**  
AVCI E., ERGUN H. S., DAL S., ERDOĞMUŞ Z. İ., TÜRKOĞLU UTKU F., YENER M. İ.  
Yalın Yayıncılık, 2009

## **Refereed Congress / Symposium Publications in Proceedings**

- I. **THE EFFECT OF SOVEREIGN CREDIT RATINGANNOUNCEMENTS ON TURKISH BANKS**  
ÇİNKO M., AVCI E., gürsoy ö.  
3rd International Congress on Multidisciplinary Studies, 5 - 06 October 2018
- II. **AN ANALYSIS ON THE RELATIONSHIP BETWEEN FINANCIAL LITERACY AND ENTREPRENEURIALINTENTION: EVIDENCE FROM TURKISH UNIVERSITY STUDENTS**  
ERGUN H. S., ÇİNKO M., AVCI E., TEKÇE İ. M.  
MAC 2018 in Prague, 25 - 27 May 2018
- III. **Pave the Way for Takaful System in Turkey: Lessons to Be Learned From Malaysian Experience**

ASLAN H., AVCI E., Abd Aziz H.

INTERNATIONAL CONGRESS ON POLITICAL, ECONOMIC AND SOCIAL STUDIES ABSTRACTS BOOK, 9 - 11 November 2017

- IV. **INTELLECTUAL CAPITAL AND ITS IMPACT ON FIRM PERFORMANCE OF THE TURKISH FINANCIAL SECTOR BEFORE AND AFTER FINANCIAL CRISIS**  
AVCI E., Nassar S.  
Global Business Research Congress, İstanbul, Turkey, 24 - 25 May 2017, pp.916-924
- V. **AN EVALUATION OF TURKISH MUTUAL AND PENSION FUNDS' PERFORMANCES**  
Sözer Oran J., AVCI E., TAN Ö. F., Ashoor M.  
Global Business Research Congress, İstanbul, Turkey, 24 - 25 May 2017, pp.131-142
- VI. **Effect of 2008 Crisis on Working Capital and Profitability of Manufacturing Companies**  
AVCI E.  
Third Sarajevo International Conference., Sarajevo, Bosnia And Herzegovina, 27 - 30 April 2017, pp.46
- VII. **An Evaluation of Turkish Mutual and Pension Funds' Performances**  
Oran J., Avci E., Ashour M., Tan Ö. F.  
Global Business Research Congress, İstanbul, Turkey, 24 - 25 April 2017, pp.131-142
- VIII. **Procyclicality of Leverage An Emprical Analysis from Turkish Banks**  
AVCI E., ÇATAK Ç.  
World Academy of Science, Engineering and Technology Conference, 19 - 20 May 2016
- IX. **The Co movement Relationship Between Islamic STock Market and Conventional Stock Market**  
AVCI E., AlAgha B.  
International Congress on Islamic Economics and Finance, 21 - 25 October 2015
- X. **Analyzing the Existence of the Day of the Week Effect in Selected Developed Country Stock Exchanges**  
ÇİNKO M., AVCI E., AYBARS A., ÖNER M.  
Euroasia Business and Economics Society EBES Conference, 8 - 10 January 2015
- XI. **Borsa İstanbul'da Gün içi Verisinin Analizi**  
ÇİNKO M., AVCI E., AYBARS A., ÖNER M.  
18. Ulusal Finans Sempozyumu, Turkey, 15 - 18 October 2014
- XII. **Borsa İstanbul'da Gün içi Verisinin Analizi**  
ÇİNKO M., AVCI E., AYBARS A., mak m.  
18. Ulusal Finans Sempozyumu, Denizli, Turkey, 15 - 18 October 2014, pp.485-493
- XIII. **İmalata Sanayi İşletmelerinde Teknik Etkinlik Derecesi ve Hisse Senedi Performansı Üzerine Bir Analiz**  
AVCI E.  
14. Ulusal Finans Sempozyumu, Turkey, 3 - 06 November 2010, pp.193-206
- XIV. **Efficiency in Turkish Banking System: Analyzing the Commercial Banks in Crisis Period**  
ÇİNKO M., AVCI E.  
2010 The International Conference of Organizational Innovation, Thailand, 1 - 04 August 2010, pp.1124-1139
- XV. **Menkul Kıymet Yatırım Ortaklıkları Hisse Senetlerinde Sistemik Riskten Korunma**  
AVCI E., ÇİNKO M.  
13. Ulusal Finans Sempozyumu, Turkey, 21 - 24 October 2009, pp.373-381
- XVI. **Menkul Kıymet Yatırım Ortaklıkları Hisse Senetleri Getirilerinde Sistemik Riskten Korunma**  
ÇİNKO M., AVCI E.  
13. Ulusal Finans Sempozyumu, Afyonkarahisar, Turkey, 21 - 24 October 2009, pp.373-381
- XVII. **Examining the day of the week effect in Istanbul Stock Exchange (ISE)**  
ÇİNKO M., AVCI E.  
The 2009 EABR (Business) Conference and The 2009 TLC (Teaching) Conference, Prague, 8 - 11 June 2009, pp.1-5
- XVIII. **Endeks Getirilerinin Yapay Sınır Ağları Modelleri İle Tahmin Edilmesi: Gelişmekte Olan Avrupa Borsaları Uygulaması**  
ÇİNKO M., AVCI E.

11. Ulusal Finans Sempozyumu, Zonguldak, Turkey, 17 - 20 October 2007, pp.197-2214

**XIX. Endeks Getirilerinin Yapay Sinir Ağları Modelleri ile Tahmin Edilmesi Gelişmekte Olan Avrupa Borsaları Uygulaması**

AVCI E., ÇİNKO M.

11. Ulusal Finans Sempozyumu, Turkey, 17 - 20 October 2007, pp.197-214

**XX. Day of the Week. Effect in Emerging Markets: Comparing the Regression and Non-Parametric Test**

AVCI E., ÇİNKO M.

11th IFAC Symposium on Computational Economics and Financial and Industrial Systems, İstanbul, Turkey, 9 - 11 October 2007, pp.231-234

**XXI. Day of the Week Effect in Emerging Markets Comparing the Regression and Non Parametric Tests**

AVCI E., ÇİNKO M.

IFAC Symposium - Computational Economics & Financial and Industrial Systems, 9 - 11 October 2007, pp.231-234

## Supported Projects

Çinko M., Avcı E., Project Supported by Higher Education Institutions, Ülke Kredi Derecesi Duyurularının Borsa İstanbul Hisse Senedi Piyasasına Etkileri, 2018 - 2019

Çinko M., Avcı E., Ergun H. S., Tekçe İ. M., Project Supported by Higher Education Institutions, Üniversite Öğrencilerinin Finansal Okuryazarlık Düzeyleri Üzerine Bir Araştırma: Marmara Üniversitesi Örneği, 2016 - 2017

Çinko M., Avcı E., TUBITAK Project, Türk Ticari Bankacılık Sektöründe Başarısızlık Tahmini CAMELS Dereceleme Sistemi, 2007 - 2008

## Metrics

Publication: 58

Citation (WoS): 200

Citation (Scopus): 279

H-Index (WoS): 2

H-Index (Scopus): 3