

## Asst. Prof. FELA ÖZBEY

### Personal Information

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### International Researcher IDs

ORCID: 0000-0003-1468-6106

Publons / Web Of Science ResearcherID: E-8190-2018

Yoksis Researcher ID: 129947

### Education Information

Doctorate, Cukurova University, Fen Bilimleri Enstitüsü, İstatistik Anabilim Dalı, Turkey 2006 - 2012

Postgraduate, Cukurova University, Sosyal Bilimler Enstitüsü, Ekonometri Anabilim Dalı, Turkey 2002 - 2005

### Foreign Languages

English, C1 Advanced

Bulgarian, C1 Advanced

### Dissertations

Doctorate, ÇOKLU İÇ İLİŞKİ OLMASI DURUMUNDA LİNEER REGRESYON MODELLERİNİN KULLANIMI İLE KESTİRİM VE ÖNGÖRÜ, Cukurova University, Fen Bilimleri Enstitüsü, İstatistik, 2012

Postgraduate, ÇOK DEĞİŞKENLİ GARCH MODELLERİ VE BİR UYGULAMA:TÜRKİYE'DE BELİRSİZLİĞİN ENFLASYON VE ÇIKTIDAKİ BÜYÜME ÜZERİNE ETKİSİ, Cukurova University, Sosyal Bilimler Enstitüsü, Ekonometri, 2005

### Research Areas

Social Sciences and Humanities, Econometrics, Statistics

### Academic Titles / Tasks

Assistant Professor, Cukurova University, İktisadi ve İdari Bil. Fak., Ekonometri, 2018 - Continues

Assistant Professor, Cukurova University, İktisadi ve İdari Bil. Fak., Ekonometri, 2013 - 2018

Research Assistant, Cukurova University, İktisadi ve İdari Bil. Fak., Ekonometri, 2005 - 2013

Research Assistant, Cukurova University, Sosyal Bilimler Enstitüsü, Ekonometri, 2002 - 2005

### Academic and Administrative Experience

Deputy Head of Department, Cukurova University, İktisadi Ve İdari Bil. Fak., Ekonometri, 2023 - Continues

## Advising Theses

Özbey F., Spatial analysis of the effects of socio-economic factors on housing prices in Turkey, Postgraduate, İ.SERBES(Student), 2021

## Jury Memberships

Post Graduate, Tez Savunma Jurisi, Çukurova Üniversitesi, Sosyal Bil. Enst., İktisat Anabilim Dalı, December, 2013

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

### I. Evaluation of the Predictive Performance of the Liu Estimator

Özbey F., Kaçıranlar S.

COMMUNICATIONS IN STATISTICS-THEORY AND METHODS, vol.44, pp.1981-1993, 2015 (SCI-Expanded)

## Articles Published in Other Journals

### I. BIST TEKNOLOJİ ENDEKSİNDE COVID-19 DÖNEMİNDE OLUŞAN SPEKÜLATİF BALONLARIN BELİRLENMESİ: GSADF YAKLAŞIMI

ÖZBEY F., SANLI E., KANDIR S. Y.

Anadolu Üniversitesi İktisadi ve İdari Bilimler Fakültesi Dergisi, vol.25, no.1, pp.43-59, 2024 (Peer-Reviewed Journal)

### II. Borsa İstanbul'da İşlem Gören Yenilenebilir Enerji Şirketlerinin Pay Fiyat Etkinliğinin Fourier Birim Kök Testleri ile Sınanması

ARIK E., ÖZBEY F., KANDIR S. Y.

İşletme ve İktisat Çalışmaları Dergisi, vol.11, no.2, pp.114-126, 2023 (Peer-Reviewed Journal)

### III. Granger Causal Linkages Between Economic Growth and Fixed Capital Formation in South Africa: A Frequency Domain Analysis

Özbey F.

Anemon Muş Alparslan Üniversitesi Sosyal Bilimler Dergisi, vol.11, pp.225-234, 2023 (Peer-Reviewed Journal)

### IV. INVESTIGATING THE RELATIONSHIPS BETWEEN VIX FEAR INDEX AND SELECTED ASSET RETURNS

Özhan E., Özbey F., Kandir S. Y.

Ömer Halisdemir Üniversitesi İktisadi ve İdari Bilimler Fakültesi Dergisi, vol.16, no.2, pp.297-308, 2023 (Peer-Reviewed Journal)

### V. Estimation of the XU100 Index Return Volatility with the Integration of GARCH Family Models and ANN

Özbey F., Paksoy S.

BUSINESS AND ECONOMICS RESEARCH JOURNAL, vol.11, no.2, pp.385-396, 2020 (Peer-Reviewed Journal)

### VI. Estimation and Prediction with r-k-d Class Estimator

Özbey F.

Çukurova Üniversitesi, İktisadi ve İdari Bilimler Fakültesi Dergisi, vol.17, no.1, pp.71-81, 2013 (Peer-Reviewed Journal)

### VII. Comparison of Some Biased Estimators: A Monte Carlo Study

Özbey F.

Çukurova Üniversitesi, İktisadi ve İdari Bilimler Fakültesi Dergisi, vol.17, no.1, pp.1-15, 2013 (Peer-Reviewed Journal)

## VIII. The Effect of Uncertainty on Inflation and Output Growth in Turkey

Özbey F.

Çukurova Üniversitesi, İktisadi ve İdari Bilimler Fakültesi Dergisi, vol.13, no.2, pp.73-92, 2009 (Peer-Reviewed Journal)

## Books & Book Chapters

- I. **XINSA Endeksindeki Spekülatif Balonların GSADF Yaklaşımı ile Belirlenmesi ve Tarihlenmesi**  
ÖZBEY F.  
in: İstatistiksel ve Ekonometrik Yöntemler İktisadi, Finansal ve Aktüeryal Uygulamalar, İşcanoğlu Çekiç, Aysegül; Koldere Akn, Yasemin; Gültekin, Havva, Editor, Nobel, pp.253-262, 2023
- II. **TARIM VE HAYVANCILIĞA DAYALI BALIKESİR ENDÜSTRİYEL MİRASININ GÜNÜMÜZ FİNANSAL PİYASALARINA YANSIMASI: BIST BALIKESİR ENDEKSİ VE ETKİNLİĞİ**  
Kandır S. Y., Özbey F., Sanlı E.  
in: GEÇMİŞTEN GÜNÜMÜZE BALIKESİR'İN KÜLTÜREL MİRASI - 2, Mehmet Bayyığıt, Mehmet Özkan, Ahmet Ali Çanakçı, Asem Abdelghany, Mustafa Polat, Lütfü Cengiz, Editor, Palet Yayınevi, Konya, pp.179-189, 2022
- III. **An Investigation of Asymmetries in Exchange Rate Pass-Through to Domestic Prices**  
Özbey F.  
in: Advances in Econometrics, Operational Research, Data Science and Actuarial Studies Techniques and Theories, M. Kenan Terzioğlu, Editor, Springer Nature, Zug, pp.207-219, 2022
- IV. **An Empirical Assessment With Mixed Data For Institutional Determinants Of Military Spending**  
Çuhadar P., Özbey F.  
in: Selected Topics On Defence Economics And Terrorism, Olcay Çolak Sevilay, Ece Gümüş Özuyar, Editor, Ekin Yayınevi, Bursa, pp.55-84, 2020

## Refereed Congress / Symposium Publications in Proceedings

- I. **TESTING THE GRANGER CAUSALITIES AMONG TRADE OF TECHNOLOGICAL PRODUCTS AND THE BIST TECHNOLOGY INDEX USING THE TODA-YAMAMOTO APPROACH**  
SANLI E., ÖZBEY F., KANDIR S. Y.  
ICDBME-2023 3rd INTERNATIONAL CONGRESS ON DIGITAL BUSINESS, MANAGEMENT & ECONOMICS, Turkey, 8 - 09 September 2023
- II. **TARIM VE HAYVANCILIĞA DAYALI BALIKESİR ENDÜSTRİYEL MİRASININ GÜNÜMÜZ FİNANSAL PİYASALARINA YANSIMASI: BIST BALIKESİR ENDEKSİ VE ETKİNLİĞİ**  
Kandır S. Y., Özbey F., Sanlı E.  
GEÇMİŞTEN GÜNÜMÜZE BALIKESİR'İN KÜLTÜREL MİRASI ULUSLARARASI SEMPOZYUMU, Balıkesir, Turkey, 2 - 04 December 2022, pp.305-306
- III. **VIX KORKU ENDEKSİ İLE SEÇİLMİŞ VARLIK GETİRİLERİ ARASINDAKİ İLİŞKİNİN ARAŞTIRILMASI**  
Özhan E., Özbey F., Kandır S. Y.  
21. ULUSLARARASI İŞLETMECİLİK KONGRESİ, Kahramanmaraş, Turkey, 12 - 14 May 2022, pp.342-348
- IV. **BIST TEKNOLOJİ ENDEKSİNDE COVID-19 DÖNEMİNDE OLUŞAN SPEKÜLATİF BALONLARIN BELİRLENMESİ: GSADF YAKLAŞIMI**  
Sanlı E., Özbey F., Kandır S. Y.  
International Symposium of Economics Finance and Econometrics, Çanakkale, Turkey, 18 - 19 June 2022, pp.81
- V. **BORSA İSTANBUL'DA İŞLEM GÖREN YENİLENEBİLİR ENERJİ ŞİRKETLERİNİN PAY FİYAT ETKİNLİĞİNİN FOURİER BİRİM KÖK TESTLERİ İLE SINANMASI**  
Özhan E., Özbey F., Kandır S. Y.  
International Symposium of Economics Finance and Econometrics, Çanakkale, Turkey, 18 - 19 June 2022, pp.69
- VI. **The Impact of Political Events on the Volatility of BIST 100 Index**

Vural G., Özbey F., Kuzulu Ö.

III. International Symposium on Strategic and Social Research, İstanbul, Turkey, 21 June 2019, pp.200-213

**VII. Dynamic Risk Estimation of BIST 100 Index Using Hybrid Models**

Özbey F., Paksoy S.

19. Uluslararası Ekonometri Yöneyle Araştırması ve İstatistik Sempozyumu, Antalya, Turkey, 17 - 20 October 2018, pp.78

**VIII. Evaluation Estimation Performances of Liu Type and Two Parameter Ridge Estimators Using Monte Carlo Experiments**

Özbey F.

IISES Annual Conference, Sevilla, Spain, 5 - 08 March 2018, pp.212-220

**IX. REAL EXCHANGE RATE EFFECTS ON THE TURKISH TRADE BALANCE**

ÖZBEY F.

IISES Annual Conference, Sevilla, Spain, 5 - 08 March 2018, pp.211

**X. Testing the Validity of J-Curve by Asymmetric ARDL Approach: the Case of Some Developing Countries**

ÖZBEY F., PÜTÜN M.

Sixth International Conference in Economics (EconWorld 2017), 25 - 27 July 2017

**XI. INVESTIGATING THE ASYMMETRY OF THE OIL PRICE PASS-THROUGH TO PUMP PRICES: THE CASE OF TURKEY**

ÖZBEY F., Kazar G.

MakeLearn and TIMM Joint Conference 2017, Lublin, Poland, 17 - 19 May 2017, pp.649

**XII. An Investigation of Exchange rate pass through in Turkey**

ÖZBEY F.

2016 WEI International Academic Conference, 14 - 16 November 2016

**XIII. HOW DO EXCHANGE RATE MOVEMENTS AFFECT STOCK PRICES? THE CASE OF TURKEY**

ÖZBEY F., İŞCAN E., TRAŞ M. F.

22nd International Academic Conference, Lizbon, Portugal, 22 - 25 March 2016, pp.193

**XIV. IS TURKEY BREAKING THROUGH THE MIDDLE INCOME TRAP? - AN EMPIRICAL INVESTIGATION**

TRAŞ M. F., LOPCU K., ÖZBEY F.

13th International Scientific Conference on Economic and Social Development (ESD), Barcelona, Spain, 14 - 16 April 2016, pp.162-171

**XV. Liu Tipi ve 2 Parametrel Ridge Tahmin Edicilerinin Kestirim Performanslarının Karşılaştırılması**

ÖZBEY F.

14. Uluslararası Ekonometri, Yöneylem Araştırması ve İstatistik Sempozyumu, Saraybosna, Bosnia And Herzegovina, 24 - 28 May 2013, pp.227

**XVI. Bazı Yanlı Tahmin Edicilerin Kestirim Performanslarının Karşılaştırılması**

ÖZBEY F., KAÇIRANLAR S.

11. Ekonometri ve İstatistik Sempzyumu, Sakarya, Turkey, 28 - 30 May 2010, pp.623-637

## Supported Projects

ÖZBEY F., Project Supported by Higher Education Institutions, Liu Tipi ve İki Parametrel Ridge Tahmin Edicilerin Tahmin ve Kestirim Performanslarının Karşılaştırılması, 2016 - 2018

ÖZBEY F., PÜTÜN M., Project Supported by Higher Education Institutions, Testing the Validity of J-Curve by Asymmetric ARDL Approach: the Case of Some Developing Countries, 2017 - 2017

ÖZBEY F., Project Supported by Higher Education Institutions, An Investigation of Exchange rate passthrough in Turkey, 2016 - 2017

## **Memberships / Tasks in Scientific Organizations**

The Econometric Society, Member, 2018 - Continues

Kadın Sorunları Araştırma ve Uygulama Merkezi, Member, 2017 - Continues

## **Scientific Refereeing**

COMMUNICATIONS IN STATISTICS-SIMULATION AND COMPUTATION, SCI Journal, June 2021

COMMUNICATIONS IN STATISTICS-THEORY AND METHODS, Journal Indexed in SCI-E, June 2021

ÇUKUROVA ÜNİVERSİTESİ SOSYAL BİLİMLER DERGİSİ, National Scientific Refreed Journal, February 2021

Akdeniz Üniversitesi, İİBF Dergisi, Other Indexed Journal, August 2020

Çukurova Üniversitesi İktisadi ve İdari Bilimler Dergisi, National Scientific Refreed Journal, June 2019

Cumhuriyet Üniversitesi İktisadi ve İdari Bilimler Dergisi, Other Indexed Journal, June 2019

Business and Economics Research Journal, Other Indexed Journal, April 2019

Business and Economics Research Journal, Other Indexed Journal, April 2018

Cumhuriyet Üniversitesi İktisadi ve İdari Bilimler Dergisi, Other Indexed Journal, November 2017

Journal of Applied Statistics, SCI Journal, November 2017

Business and Economics Research Journal, Other Indexed Journal, September 2017

Journal of Applied Statistics, SCI Journal, February 2017

Business and Economics Research Journal, Other Indexed Journal, August 2016

Business and Economics Research Journal , Other Indexed Journal, April 2014

## **Metrics**

Publication: 29

Citation (WoS): 9

Citation (Scopus): 9

H-Index (WoS): 1

H-Index (Scopus): 1

## **Congress and Symposium Activities**

Sixth International Conference in Economics (EconWorld 2017), Attendee, Paris, France, 2017

Sixth International Conference in Economics (EconWorld 2017), Session Moderator, Paris, France, 2017

MakeLearn and TIMM Joint Conference 2017, Attendee, Lublin, Poland, 2017

2016 WEI International Academic Conference, Attendee, Roma, Italy, 2016

13th International Scientific Conference on Economic and Social Development, Attendee, Barcelona, Spain, 2016

22nd International Academic Conference, Attendee, Lisboa, Portugal, 2016

14. Uluslararası Ekonometri, Yöneylem Araştırması ve İstatistik Sempozyumu, Attendee, Sarajevo, Bosnia And Herzegovina, 2013

13th International Symposium on Econometrics, Operations Research and Statistic, Attendee, Gazimagusa, Cyprus (Kkct), 2012

11. Ekonometri ve İstatistik Sempozyumu, Attendee, Sakarya, Turkey, 2010

VI. Ulusal Ekonometri ve İstatistik Sempozyumu, Attendee, Ankara, Turkey, 2003

## **Scholarships**

Slav Dilleri Bursu, Official Institutions of Foreign Countries, 2006 - 2006

## **Awards**

ÖZBEY F., TÜBİTAK Uluslararası Bilimsel Yayınları Teşvik, TÜBİTAK, October 2015

## **Non Academic Experience**

İstanbul Menkul Kıymetler Borsası (İMKB)