

## Prof. S.BİLGİN KILIÇ

### Personal Information

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### Education Information

Doctorate, Cukurova University, Sosyal Bilimler Enstitüsü, Yöneylem, Turkey 1998 - 2003

Postgraduate, Cukurova University, Sosyal Bilimler Enstitüsü, İşletme, Turkey 1995 - 1997

Undergraduate, Middle East Technical University, Faculty Of Economic And Administrative Sciences, İşletme, Turkey 1980 - 1988

### Foreign Languages

English, C1 Advanced

### Research Areas

Social Sciences and Humanities, Econometrics, Operational Research

### Academic Titles / Tasks

Professor, Cukurova University, İktisadi Ve İdari Bilimler Fakültesi, Ekonometri Bölümü, 2014 - Continues

### Academic and Administrative Experience

Cukurova University, İktisadi Ve İdari Bilimler Fakültesi, Ekonometri, 1994 - Continues

### Courses

Research Methods in Social Sciences, Undergraduate, 2016 - 2017

Financial Statement Analysis, Undergraduate, 2016 - 2017

Yöneylem Araştırması I, Undergraduate, 2015 - 2016

Yöneylem Araştırması 2, Undergraduate, 2015 - 2016

Operations Research 1, Undergraduate, 2015 - 2016

### Advising Theses

KILIÇ S., Estimating Session Returns of Borsa Istanbul 100 Index By integrating Markov Chains and Artificial Neural Network Models, Postgraduate, Ç.Koşar(Student), 2013

KILIÇ S., Türkiye'de Faaliyet Gösteren Ticari Bankaların Finansal Risklerinin Yapay Sinir Ağları Yaklaşımı ile Belirlenmesi, Postgraduate, Z.Ergin(Student), 2012

KILIÇ S., İMKB'de İşlem Gören Firmalara ait Hisse Senedi Getirilerinin Temel Bileşenler Faktör Analizine dayalı Yapay Sinir Ağları Yöntemi ile Tahmin Edilmesi, Postgraduate, N.Kıraç(Student), 2011

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

- I. **Integrating Artificial Neural Network Models by Markov Chain Process: Forecasting the Movement Direction of Turkish Lira/Us Dollar Exchange Rate Returns**  
KILIÇ S.  
Çukurova Üniversitesi Sosyal Bilimler Dergisi, vol.22, no.2, pp.97-110, 2013 (SCI-Expanded)
- II. **Prediction of commercial bank failure via multivariate statistical analysis of financial structures: The Turkish case**  
CANBAS S., Cabuk A., Kilic S.  
EUROPEAN JOURNAL OF OPERATIONAL RESEARCH, vol.166, no.2, pp.528-546, 2005 (SCI-Expanded)

## Articles Published in Other Journals

- I. **ALTIN FİYATI GÜNLÜK GETİRİLERİNİN YAPAY SİNİR AĞLARI ALGORİTMASI VE MARKOV ZİNCİRLERİ MODELLERİ İLE TAHMİNİ**  
ÇAM S., KILIÇ S.  
ULUSLARARASI İKTİSADİ VE İDARİ İNCELEMELER DERGİSİ, pp.681-694, 2018 (Peer-Reviewed Journal)
- II. **ALTIN FİYATLARI GETİRİ YÖNÜNÜN YAPAY SİNİR AĞLARI ALGORİTMASIYLA TAHMİNİ**  
KILIÇ S. B., ÇAM S.  
Uluslararası İktisadi ve İdari İncelemeler Dergisi, 2018 (Peer-Reviewed Journal)
- III. **Effects of Income Distribution on Democratic Regimes**  
KILIÇ S. B., CİN M. F.  
Çukurova Üniversitesi İktisadi ve İdari Bilimler Fakültesi Dergisi, vol.21, no.2, 2017 (Peer-Reviewed Journal)
- IV. **EFFECTS OF ECONOMIC DEVELOPMENT AND MIGRATION ON THE CRIME RATES WITHIN THE EUROPEAN UNION**  
KILIÇ S. B.  
Çukurova Üniversitesi Sosyal Bilimler Enstitüsü Dergisi, vol.26, no.2, pp.336-343, 2017 (Peer-Reviewed Journal)
- V. **An Investigation of Relation Between the Economic Development and Confidence in the Major Institutions**  
KILIÇ S. B., PAKSOY S.  
Çukurova Üniversitesi İktisadi ve İdari Bilimler Fakültesi Dergisi, vol.20, no.1, pp.55-66, 2016 (Peer-Reviewed Journal)
- VI. **Analaysis of Gender Discrimination with respect to the Socioeconomic Perspective**  
PAKSOY S., KILIÇ S. B.  
Çukurova Üniversitesi Sosyal Bilimler Enstitüsü Dergisi, vol.25, no.1, pp.59-79, 2016 (Peer-Reviewed Journal)
- VII. **Analysis of Gender Discrimination with respect to the Socio Economic Perspective**  
PAKSOY S., KILIÇ S. B.  
Çukurova Üniversitesi Sosyal Bilimler Enstitüsü Dergisi, vol.25, no.1, pp.59-76, 2016 (Peer-Reviewed Journal)
- VIII. **An Investigation of Relatiob Between the Economics Development and Confidence in the Major İntitutions**  
KILIÇ S. B., PAKSOY S.  
Çukurova Üniversitesi İktisadi ve İdari Bilimler Fakültesi Dergisi, vol.20, no.1, pp.55-66, 2016 (Peer-Reviewed Journal)

Journal)

- IX. **A Comparison of Work Culture between Some European Countries and Turkey**  
KILIÇ S., PAKSOY S., GENÇ T.  
International Journal of Business and Systems Research, vol.9, no.2, pp.105-122, 2015 (Scopus)
- X. **Forecasting the Direction of BIST 100 Returns with Artificial Neural Network Models**  
KILIÇ P. D. S. B., PAKSOY S., GENÇ T.  
International Journal of Latest Trends in Finance and Economic Sciences, vol.4, pp.759-765, 2014 (Peer-Reviewed Journal)
- XI. **ARTIFICIAL NEURAL NETWORK MODELS TO BUILD AN EARLY WARNING SYSTEM FOR TURKISH COMMERCIAL BANKS BEFORE AND AFTER THE FINANCIAL CRISIS**  
KILIÇ S. B., LOPCU K., PAKSOY S.  
INTERNATIONAL CONFERENCE ON EURASIAN ECONOMIES PROCEEDING BOOK, 2014 (Peer-Reviewed Journal)
- XII. **Predicting the Direction of Gold Price Returns: Integrating Composite Artificial Neural Network Models by Markov Chain Process**  
KILIÇ S.  
Ç.Ü. İktisadi ve İdari Bilimler Fakültesi Dergisi, vol.17, no.2, pp.22-32, 2013 (Peer-Reviewed Journal)
- XIII. **Avrupa Birliği Müzakere Sürecinde Türkiye nin Üyelik Olasılığının Değerlendirilmesi**  
PAKSOY S., KILIÇ S. B.  
Çukurova Üniversitesi Sosyal Bilimler Enstitüsü Dergisi, vol.22, no.2, pp.81-96, 2013 (Peer-Reviewed Journal)
- XIV. **ESTIMATING PROBABILITY OF SESSION RETURNS FOR ISTANBUL STOCK EXCHANGE 100 INDEX AS MARKOV CHAIN PROCESS**  
KILIÇ S. B.  
ÇUKUROVA ÜNİVERSİTESİ SOSYAL BİLİMLER ENSTİTÜSÜ DERGİSİ, vol.22, no.1, pp.501-512, 2013 (Peer-Reviewed Journal)
- XV. **Estimating Probability of Session Returns for Istanbul Stock Exchange 100 Index as Markov Chain Process**  
KILIÇ S.  
Ç.Ü. Sosyal Bilimler Enstitüsü Dergisi, vol.22, no.1, pp.501-512, 2013 (Peer-Reviewed Journal)
- XVI. **Effects of the Structural Changes in the Turkish Banking Sector since 2001 Crisis and a Risk Analysis for the Sector**  
LOPCU K., KILIÇ S. B.  
Topics in Middle Eastern and African Economies, vol.14, no.2, pp.354-376, 2012 (Peer-Reviewed Journal)
- XVII. **Effects of Structural Changes in the Turkish Banking Sector Since 2001 Crisis and a Risk Analysis for the Sector**  
LOPCU K., KILIÇ S.  
Topics in Middle Eastern and North African Economies, vol.14, pp.354-376, 2012 (Peer-Reviewed Journal)
- XVIII. **TÜRK BANKACILIK SİSTEMİ İÇİN ÇOK KRİTERLİ KARAR ALMA ANALİZİNE DAYALI BİR ERKEN UYARI MODELİNİN TAHMİNİ**  
KILIÇ S. B.  
ODTÜ GELİŞME DERGİSİ, vol.33, pp.117-154, 2011 (Peer-Reviewed Journal)
- XIX. **Turkey as a Candidate Country for Full Membership in The European Union: A Comparison with Maastricht Criteria**  
KILIÇ S., CİN M. F., LOPCU K.  
İktisat İşletme ve Finans Dergisi, no.246, pp.98-109, 2006 (Peer-Reviewed Journal)
- XX. **Türk Bankacılık Sistemi İçin Çok Kriterli Karar Alma Analizine Dayalı Bir Erken Uyarı Modelinin Tahmini**  
KILIÇ S.  
ODTÜ GELİŞME DERGİSİ, vol.33, no.1, pp.117-154, 2006 (Peer-Reviewed Journal)
- XXI. **?Prediction of Financial Distress by Multivariate Statistical Analysis: The Case of the Firms Taken Into Surveillance**  
Serpil C., ÖNAL Y. B., DÜZAKIN H., KILIÇ S.

- International Journal of Theoretical and Applied Finance, vol.9, no.1, pp.133-150, 2006 (Peer-Reviewed Journal)
- XXII. **Prediction of Financial Distress by Multivariate Statistical Analysis: The Case of the Firms Taken Into Surveillance Market**  
Serpil C., ÖNAL Y. B., DÜZAKIN H., KILIÇ S.  
International Journal of Theoretical and Applied Finance, vol.9, no.1, pp.133-150, 2006 (Peer-Reviewed Journal)
- XXIII. **Prediction of financial distress by multivariate statistical analysis: The case of firms taken into the surveillance market in the Istanbul Stock Exchange**  
Canbaş S., ÖNAL Y. B., DÜZAKIN H., KILIÇ S.  
International Journal of Theoretical and Applied Finance, vol.9, no.1, pp.133-150, 2006 (Scopus)
- XXIV. **Avrupa Birliğine Üye Ve Aday Ülkelerin Bazı Temel Makro Ekonomik Kriterlere Göre Sınıflandırılması Çok Kriterli Karar Alma Analizine Dayalı Bir Modelin Tahmini**  
KILIÇ S. B.  
Çukurova Üniversitesi Sosyal Bilimler Enstitüsü Dergisi, vol.14, no.2, pp.339-352, 2005 (Peer-Reviewed Journal)
- XXV. **Avrupa Birliğine Üye ve Aday Ülkelerin Bazı Temel Makro Ekonomik Kriterlere Göre Sınıflandırılması: Çok Kriterli Karar Analizine Dayalı Bir Modelin Tahmini**  
KILIÇ S.  
Ç.Ü. Sosyal Bilimler Enstitüsü Dergisi, vol.14, no.2, pp.339-352, 2005 (Peer-Reviewed Journal)
- XXVI. **Fundamental and Macroeconomic Information for Common Stock Valuation: The Turkish Case**  
Çanbaş S., DÜZAKIN H., KILIÇ S.  
Yapı Kredi Economic Review, vol.13, no.1, pp.55-64, 2002 (Peer-Reviewed Journal)

## Books & Book Chapters

- I. **TÜRKİYE'NİN AVRUPA BİRLİĞİ'NE ÜYELİK OLASILIĞI'NIN DEĞERLENDİRİLMESİ**  
ŞAHİN H., KILIÇ S. B.  
in: İktisadi ve İdari Bilimlerde Araştırmalar Kavramlar, Araştırmalar ve Uygulama, KIRAL Gülsen, ÖZKAN M. Selçuk, Editor, Livre de Lyon, Lyon, pp.281-293, 2022

## Refereed Congress / Symposium Publications in Proceedings

- I. **Altın Fiyatları Getiri Yönünün Yapay Sinir Ağları Algoritmasıyla Tahmini**  
KILIÇ S. B., ÇAM S.  
XVIIth International Symposium On Econometrics, Operations Research And Statistics, 5 - 07 October 2017
- II. **Altın Fiyatları Getiri Yönünün Hibrit Yapay Sinir Ağları Algoritması İle Tahmini**  
KILIÇ S. B., ÇAM S.  
7. Yönetim ve Ekonomi Bilimleri Konferansı, Adana, Turkey, 5 - 06 May 2017
- III. **Döviz kuru Altın Fiyatları ve Borsa Getirileri Yönünü Yüksek dereceden markov zincirleri modelleriyle tahmini**  
KILIÇ S. B., ÇAM S.  
international conference on eurasian economies, 29 - 31 August 2016
- IV. **USD/TRY Döviz Kuru, Altın Fiyatları Ve Borsa İstanbul Getirilerinin Yüksek Dereceden Markov Zincirleri Modelleri İle Rassal Yürüyüş Sınaması**  
KILIÇ S. B., ÇAM S.  
XVIIth International Symposium On Econometrics, Operations Research And Statistics, Sivas, Turkey, 2 - 04 June 2016
- V. **Döviz Kuru, Altın Fiyatları ve Borsa Getirileri Yönünün Yüksek Dereceden Markov Zincirleri Modelleri ile Tahmini**  
KILIÇ S. B., ÇAM S.  
International Conference On Eurasian Economies, 26 - 29 September 2016

- VI. **USD TRY Döviz Kuru Altın Fiyatları ve Borsa İstanbul Getirilerinin Yüksek Dereceden Markov Zincirleri Modelleri ile Rassal Yürüyüş Sınaması**  
KILIÇ S. B., ÇAM S.  
17th International Symposium on Econometrics, Operations Research and Statistics, Sivas, Turkey, 2 - 04 June 2016
- VII. **Effects of economic development and migration on the crime rates within the European Union**  
KILIÇ S. B.  
1st International Scientific Researches Humanity and Social Sciences, Madrid, Spain, 19 - 22 May 2016
- VIII. **TL/Dolar Döviz Kurunun Birleşik Yapay Sinir Ağı Modelleri ile Tahmini**  
KILIÇ S. B., ÇAM S.  
Uluslararası Ekonometri Yöneyim ve İstatistik Sempozyumu, Edirne, Turkey, 7 - 12 May 2015
- IX. **Investigation of Relation between the Economic Development and Confidence in Institutions**  
KILIÇ S. B., PAKSOY S.  
The Second International Conference in Economics (EconWorld 2015), Torino- Italy, 18-20 August 2015., TORİNO, Italy, 18 - 20 August 2015
- X. **Comparison of Female and Male Population in the Euro Zone with Respect to Some Socio economic Indicators**  
PAKSOY S., KILIÇ S. B.  
The Second International Conference in Economics (EconWorld 2015), Torino- Italy, 18-20 August 2015., TORİNO, Italy, 18 - 20 August 2015
- XI. **A Comparison of Female and Male Population in the Euro Zone with Respect to Some Socio-economic Indicators**  
PAKSOY S., KILIÇ S.  
The Second International Conference in Economics (EconWorld 2015), Tormo, Italy, 18 - 20 August 2015, pp.102
- XII. **An Investigation of Relation between the Economic Development and Confidence in Institutions**  
KILIÇ S. B., PAKSOY S.  
The Second International Conference in Economics (EconWorld 2015), TORİNO, Italy, 18 - 20 August 2015
- XIII. **A comparison of female and male population in the euro zone with respect to some socio economic indicators**  
KILIÇ S., PAKSOY S.  
International Conference on Economics, Torino, Italy, 18 - 20 August 2015, pp.155
- XIV. **Prediction of TL Dollar Exchange Rates by Composite Artificial Neural Network Models 16th International Symposium on Econometrics**  
KILIÇ S. B., ÇAM S.  
16th International Symposium on Econometrics, Operations Research and Statistics (ISEOS), Edirne-Turkey, 7-12 May 2015, Edirne, Turkey, 7 - 12 May 2015
- XV. **A Comparison of World Countries in Terms of Confidence in Some Public and Civil Institutions By Using Discriminant Analysis and K-nearest Neighbor Algorithm**  
KILIÇ P. D. S. B., PAKSOY S.  
16th International Symposium on Econometrics, Operations Research and Statistics (ISEOS), Edirne, Turkey, 7 - 12 May 2015, vol.1, no.1, pp.1
- XVI. **Prediction of TL/Dollar Exchange Rates by Composite Artificial Neural Network Models**  
KILIÇ S., ÇAM S.  
16th International Symposium on Econometrics, Operations Research and Statistics (ISEOS), Edirne, Turkey, 7 - 12 May 2015, pp.124
- XVII. **Impact of Gender Discrimination on Economic Growth: A Comparison Between West and East European Union Countries**  
KILIÇ S., PAKSOY S.  
Uluslararası Ekonomi Konferansı (UEK-TEK 2014), Antalya, Turkey, 18 - 21 October 2014, vol.1, no.1, pp.1
- XVIII. **Avrupa Birliği Müzakere Sürecinde Türkiye nin Üyelik Olasılığının Değerlendirilmesi**  
KILIÇ S. B., PAKSOY S.  
14th International Symposium on Econometrics Operations Research and Statistic-(ISEOS), Sarajevo, Bosnia And

Herzegovina, 24 - 27 May 2013, no.1, pp.277

- XIX. İstanbul Menkul Kıymetler Borsası 100 Endeksi'ne ait Seans Getirilerinin Markov Zincirleri Süreci ile Tahmin Edilmesi**  
KILIÇ S., KOŞAR Ç.  
14th International Symposium on Econometrics Operations Research and Statistic-(ISEOS), Saraybosna, Bosnia And Herzegovina, 24 - 27 May 2013, pp.176
- XX. Integrating Artificial Neural Network Models by Markov Chain Process: Forecasting the Movement Direction of Turkish Lira/US Dollar Exchange Rate Returns**  
KILIÇ S.  
14th International Symposium on Econometrics Operations Research and Statistic-(ISEOS), Saraybosna, Bosnia And Herzegovina, 24 - 27 May 2013, pp.165
- XXI. Measuring the Financial Failure Risk of Turkish Commercial Banks Since 2001 Crisis**  
LOPCU K., KILIÇ S.  
10th Annual International Meeting of Middle East Economic Association (MEEA), Barcelona, Spain, 23 - 24 June 2011, pp.354-376
- XXII. The ANN Approach for Measuring the Financial Failure Risk of Turkish Commercial Banks**  
KILIÇ S., LOPCU K.  
Turkish Economic Association International Conference on Economics ICE-TEA, Girne, Cyprus (Kktc), 1 - 03 September 2010, pp.122
- XXIII. Ensemble Prediction of Commercial Bank Failure Through Diversification of Input Features**  
Shin S. W., Lee K. C., KILIÇ S.  
19th Australian Joint Conference on Artificial Intelligence, Hobart, Australia, 4 - 08 December 2006, pp.887-896
- XXIV. Using PCA-Based Neural Network Committee Model for Early Warning of Bank Failure**  
Shin S. W., KILIÇ S.  
The 2nd International Conference on Natural Computation (ICNC'06), Xidian University, China, 24 - 28 September 2006, pp.289-292
- XXV. Ensemble prediction of commercial bank failure through diversification of input features**  
Shin S., Lee K. C., Kiliç S. B.  
19th Australian Joint Conference on Artificial Intelligence, Hobart, Australia, 4 - 08 December 2006, vol.4304, pp.887-888
- XXVI. The Status of Turkey as a Candidate Country for Membership in the European Union: A Comparison Using Logit Analysis**  
KILIÇ S., CİN M. F., LOPCU K.  
VII. İstatistik ve Ekonometri Sempozyumu, İstanbul Üniversitesi, İstanbul, Turkey, 26 - 27 May 2005, pp.10
- XXVII. Garantisiz Faiz Oranı Paritesi: Türkiye Uygulaması**  
DOĞUKANLI H., KILIÇ S.  
ERC- METU International Conference in Economics, Ankara, Turkey, 16 - 17 September 2000, pp.206
- XXVIII. Türkiye'de Hisse Senetlerinin Değerlendirilmesinde Temel Finansal Verilerin ve Bazı Makroekonomik Göstergelerin Etkisi**  
Canbaş S., DOĞUKANLI H., KILIÇ S.  
ERC- METU International Conference in Economics, Ankara, Turkey, 13 - 16 September 2000, pp.192
- XXIX. Türk Hisse senedi Piyasasında Zayıf-Formda Etkinliğin Sınanması**  
KILIÇ S.  
III. Ulusal Ekonometri ve İstatistik Sempozyumu, Uludağ Üniversitesi, Bursa, Turkey, 29 - 30 May 1997, pp.339-354

## Supported Projects

KILIÇ S., Project Supported by Higher Education Institutions, Avrupa Birliği Ülkeleri ile Türkiye'nin bazı sosyoekonomik gelişmişlik kriterleri kullanılarak karşılaştırılması, 2019 - 2021

KILIÇ S., Project Supported by Higher Education Institutions, Effects of Economic Development and Migration on the

Crime Rates within the European Union, 2016 - 2017

CİN M. F., KILIÇ S., Project Supported by Higher Education Institutions, Makroekonomide Yöntem Sorunu ve Post-Keynezyen Alternatif Arayışı, 2016 - 2017

KILIÇ S., PAKSOY S., Project Supported by Higher Education Institutions, An Investigation of Relation Between the Economic Development and Confidence in the Major Institutions, 2015 - 2016

TOPALOĞLU PAKSOY S., KILIÇ S., Project Supported by Higher Education Institutions, A comparison of female and male population in the Euro Zone with respect to some socioeconomic indicators, 2015 - 2016

KILIÇ S., Project Supported by Higher Education Institutions, Artificial Neural Network Models to Build an Early Warning System for Turkish Commercial Banks Before and After the 2001 Financial Crisis, 2014 - 2015

TOPALOĞLU PAKSOY S., KILIÇ S., Project Supported by Higher Education Institutions, Forecasting the direction of BIST 100 returns with artificial neural networks models, 2014 - 2014

KILIÇ S., Project Supported by Higher Education Institutions, Yapay Sinir Ağı Modellerinin Markov Zincirleri Süreci ile Bütünleştirilmesi: Türk Lirası/ABD Doları Kur Getirisinin Kareket Yönünün Tahmini(Integration Artificial Neural Network Models by Markov Chain Process: Forecating the Movement Direction of Turkish Lira/ US Dollar Exchange Rate Returns), 2013 - 2014

## **Metrics**

Publication: 58

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