Assoc. Prof. SERDAR NESLİHANOĞLU

Personal Information

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International Researcher IDs

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ScopusID: 57090876600
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Education Information

Doctorate, University of Glasgow, School of Mathematics and Statistics , Statistics, United Kingdom 2011 - 2014
Postgraduate, Washington State University, College of Arts and Sciences , Department of Mathematics and Statistics, United States Of America 2009 - 2010
Undergraduate, Hacettepe University, Fen Fakültesi, İstatistik Bölümü, Turkey 2003 - 2006

Dissertations

Doctorate, Validating and Extending the Two-Moment Capital Asset Pricing Model for Financial Time Series, University of Glasgow, School of Mathematics and Statistics, Statistics, 2014

Research Areas

Statistics, Statistical Analysis and Applications

Academic Titles / Tasks

Associate Professor, Eskisehir Osmangazi University, FEN FAKÜLTESİ, İSTATİSTİK BÖLÜMÜ, 2022 - Continues
Assistant Professor, Eskisehir Osmangazi University, FEN FAKÜLTESİ, İSTATİSTİK BÖLÜMÜ, 2016 - 2022
Research Assistant, Eskisehir Osmangazi University, FEN FAKÜLTESİ, İSTATİSTİK BÖLÜMÜ, 2015 - 2016
Research Assistant, Middle East Technical University, Faculty Of Arts And Sciences, Department Of Statistics, 2007 - 2008

Academic and Administrative Experience

Assistant Manager of Research and Application Center, Eskisehir Osmangazi University, İstatistik Danışmanlık Uygulama ve Araştırma Merkezi, 2020 - Continues
Uygulama ve Araştırma Merkezi Yönetim Kurulu Üyesi, Eskisehir Osmangazi University, İstatistik Danışmanlık Uygulama ve Araştırma Merkezi, 2018 - Continues
Eskisehir Osmangazi University, Fen-Edebiyat Fakültesi, İstatistik Bölümü, 2016 - Continues
Eskisehir Osmangazi University, Fen-Edebiyat Fakültesi, İstatistik Bölümü, 2017 - 2018

Courses

GENEL İSTATİSTİK, Undergraduate, 2017 - 2018
PROBABİLİTY, Undergraduate, 2017 - 2018, 2016 - 2017
FİNANSAL PİYASA RİSKİ VE YÖNETİMİ, Postgraduate, 2017 - 2018
SİGORTA İSTATİSTİĞİ VE AKTÜERYA, Undergraduate, 2017 - 2018, 2016 - 2017
FİNANSAL PİYASA ANALİZLERİ, Undergraduate, 2017 - 2018
FİNANSAL PORTFÖY YÖNETİMİ, Postgraduate, 2017 - 2018
FİNANSAL PİYASA ANALİZLER II, Undergraduate, 2017 - 2018
KEŞİFSEL VERİ ANALİZİ VE GÖRSELLEŞTİRME, Postgraduate, 2017 - 2018
TEKNİK İNGİLİZCE II, Undergraduate, 2017 - 2018, 2016 - 2017
RİSK ANALİZ VE SİGORTA, Undergraduate, 2017 - 2018, 2016 - 2017
FİNANSAL EKONOMİ, Undergraduate, 2017 - 2018, 2016 - 2017
PARA VE SERMAYE PİYASALARI, Undergraduate, 2017 - 2018, 2016 - 2017
İSTATİSTİKSEL ÇÖZÜMLEME TEKNİKLERİ II, Undergraduate, 2016 - 2017
FİNANSAL TABLOLAR ANALİZİ II, Undergraduate, 2016 - 2017
İSTATİSTİKSEL ÇÖZÜMLEME TEKNİKLERİ I, Undergraduate, 2016 - 2017

Advising Theses

Neslihanoğlu S., Türkiye'deki döviz piyasalarında beta riskinin tek ve çok değişkenli GARCH modelleri ile modellenmesi, Postgraduate, M.PAKER(Student), 2021
Neslihanoğlu S., R programlama dili ile türkiye finansal risk verilerinin animasyonları, Postgraduate, İ.EDİBALİ(Student), 2020
Neslihanoğlu S., BİST'deki ulaştırma sektörü firmalarının verilerinin modellenmesi ve tahmini için koşullu ve koşulsuz sermaye varlıkları fiyatlandırma modelinin performans karşılaştırması, Postgraduate, T.AKSOY(Student), 2020
Neslihanoğlu S., Yozgatlıgil C., Performance comparison of filtering methods on modelling and forecasting total precipitation amount, Postgraduate, E.ÜNAL(Student), 2019

Published journal articles indexed by SCI, SSCI, and AHCI

I. **Analyzing the market performance of Romanian firms: do the COVID-19 crisis and classification type matter?**
Nuta A. C., Habib A. M., NESLİHANOĞLU S., Dalwai T., Rangu C. M.
International Journal of Emerging Markets, 2024 (SSCI)

II. **Linearity extensions of the market model: a case of the top 10 cryptocurrency prices during the pre-COVID-19 and COVID-19 periods**
Neslihanoglu S.
Financial Innovation, vol.7, no.1, 2021 (SSCI)

III. **Nonlinear models: a case of the COVID-19 confirmed rates in top 8 worst affected countries**
Neslihanoglu S.
Nonlinear Dynamics, vol.106, pp.1267-1277, 2021 (SCI-Expanded)

IV. **Multivariate time-varying parameter modelling for stock markets**
NESLİHANOĞLU S., Bekiros S., McColl J., Lee D.
Empirical Economics, vol.61, no.2, pp.947-972, 2021 (SCI-Expanded)

V. **Performance comparison of filtering methods on modelling and forecasting the total precipitation amount: a case study for Mugla in Turkey**
Neslihanoğlu S., Ünal E., Yozgatlıgil C.
JOURNAL OF WATER AND CLIMATE CHANGE, vol.12, no.4, pp.1071-1085, 2021 (SCI-Expanded)

VI. **A modified sequential Monte Carlo procedure for the efficient recursive estimation of extreme quantiles**
NESLİHANOĞLU S., Date P.
JOURNAL OF FORECASTING, vol.38, no.5, pp.390-399, 2019 (SSCI)

VII. **Nonlinearities in the CAPM: Evidence from Developed and Emerging Markets**
NESLİHANOĞLU S., Sogiakas V., McColl J. H., Lee D.
JOURNAL OF FORECASTING, vol.36, no.8, pp.867-897, 2017 (SSCI)

Articles Published in Other Journals

I. **Modeling and Forecasting of Beta Risks: The Case of Foreign Currency Portfolio in Turkey**
Neslihanoğlu S., Paker M.
Çankırı Karatekin Üniversitesi İktisadi ve İdari Bilimler Fakültesi Dergisi, vol.11, no.2, pp.467-491, 2021 (Peer-Reviewed Journal)

II. **Türkiye'deki İllerin Partikül Madde (PM10) Miktarının Değerlendirilmesi ve R Programlama Dili ile Görselleştirilmesi**
Atalay I. E., Neslihanoğlu S.
Doğal Afetler ve Çevre Dergisi, vol.7, no.2, pp.354-361, 2021 (Peer-Reviewed Journal)

III. **BİST'teki ulaştirma sektörü firmalarinin verilerinin modellenmesi ve gelecek tahmini için doğrusal piyasa modeli yeterli mi?**
Neslihanoğlu S., Aksoy T.
Yönetim ve Ekonomi Araştırmaları Dergisi, vol.18, no.4, 2020 (Peer-Reviewed Journal)

IV. **Y Kuşağının Kariyer Algısı ve Gelecek Beklentisi: Kocaeli Organize Sanayi Bölgesi Örneği**
MERT G., NESLİHANOĞLU S.
MANAS Sosyal Araştırmalar Dergisi, vol.9, no.2, pp.927-945, 2020 (Peer-Reviewed Journal)

V. **Sosyal Medyada Emoji Kullanımı ve Anlamlandırılması: Anadolu Üniveristesi İletişim Fakültesi Örneği**
ÖZDEMİR G., GÖKDAĞ R., NESLİHANOĞLU S.
Journal of Selcuk Communication, vol.12, no.1, pp.425-443, 2019 (Peer-Reviewed Journal)

Books & Book Chapters

I. **Veri Analizi için R Projesi Girişimcilik Öyküsü**
Neslihanoğlu S.
in: Girişimcilik Öyküleri, Dr. Gözde Mert, Editor, Akademi Titiz Yayınları, İstanbul, pp.447-452, 2019

Refereed Congress / Symposium Publications in Proceedings

I. **Riske Maruz Değer Tahmini: Tarihi Simülasyon Uzantılarının Karşılaştırılması**
Neslihanoğlu S.
4th International Conference on Data Science and Applications (ICONDATA'21), 4 - 06 June 2021, vol.2, pp.35

II. **OECD Ülkeleri Verilerinin En Küçük Kareler Yöntemi ve Uzun Kısa-Soluklu Bellek Sinir Ağları ile Modellenmesi ve Gelecek Tahmininin Performanslarının Karşılaştırılması**
NESLİHANOĞLU S., Altay A.
International Conference on Economics (EconTR2020@Eskişehir), Eskişehir, Turkey, 10 - 12 September 2020

III. **Y Kuşağının Kariyer Algısı ve Gelecek Beklentisi: Kocaeli Organize Sanayi Bölgesi Örneği**
MERT G., NESLİHANOĞLU S.
3rd International Conference on Data Science and Applications, İstanbul, Turkey, 25 - 28 June 2020, vol.2, pp.16

IV. **Coğrafi Bilgi Sistemi (CBS) Verilerinin R Programlama Dili ile Görselleştirilmesi**

Atalay İ. E., NESLİHANOĞLU S.
2nd International Conference on Data Science and Applications (ICONDATA'19), Edremit, Turkey, 3 - 06 October 2019, vol.2, pp.10

V. **Makine Öğrenmesi Algoritmaları ile Ames Konut Fiyat Tahmin Modellemesi**
Altay A., NESLİHANOĞLU S.
2nd International Conference on Data Science and Applications (ICONDATA'19), Edremit, Turkey, 3 - 06 October 2019, vol.2, pp.26

VI. **Zamansal Türkiye Verilerinin Görselleştirilmesi ve Animasyonları**
NESLİHANOĞLU S., Özden Ö.
2nd International Conference on Data Science and Applications (ICONDATA'19), Edremit, Turkey, 3 - 06 October 2019, vol.2, pp.13

VII. **Türkiye'deki Göç ve Göçe Bağlı Verilerin Görselleştirilmesi**
Neslihanoğlu S., Paker M.
4. Ulusal Sigorta ve Aktüerya Kongresi, Ankara, Turkey, 24 - 25 June 2019, pp.63

VIII. **Linear and Nonlinear Market Model Specifications for Stock Markets**
NESLİHANOĞLU S.
10th İnternational Statistics Congress(ISC2017), Ankara, Turkey, 6 - 08 December 2017

IX. **BIST Verilerinin Normal Olmayan Hatalı Doğrusal Piyasa Modeli ile Analizi**
Neslihanoğlu S., Serttaş F. Ö.
18. Uluslararası Ekonometri YöneylemAraştırması ve İstatistik Sempozyumu, Trabzon, Turkey, 5 - 07 October 2017, pp.66

X. **Mortgage Krizi Döneminde Türkiye Finansal Piyasa Risklerinin Modellenmesi**
NESLİHANOĞLU S.
3. Ulusal Sigorta ve Aktüerya Kongresi, Karabük, Turkey, 28 - 29 September 2017

XI. **Simulations of State Space Model with Alpha-Stable errors in Financial Time Series**
NESLİHANOĞLU S., SERTTAŞ F. Ö.
8th Economics Finance Conference, London, Londrina, Brazil, 29 - 31 May 2017

XII. **Is the Linear Market Model Appropriate for Developed and Emerging Markets Before and After the October 2008 Financial Crisis**
NESLİHANOĞLU S.
16th International Symposium on Econometrics,Operations Research and Statistics, Edirne, Turkey, 7 - 12 May 2015, pp.474

XIII. **Linear and Non Linear Market Model Specifications for Developed and Emerging Markets**
Neslihanoğlu S.
19th International Academic Conference, Florence, Florence, Italy, 16 - 19 September 2015, pp.585

XIV. **Time Varying Multivariate Extension of the Linear Market Model for Developed and Emerging Markets**
NESLİHANOĞLU S.
19th International Academic Conference, Florence, Floransa, Italy, 16 - 19 September 2015, pp.584

XV. **Financial Stock Market Co Movement and Correlation Evidence in the European Union EU Area Before and After the October 2008 Financial Crisis**
Neslihanoğlu S.
17th International Academic Conference,Vienna, Vienna, Austria, 21 - 24 June 2015, pp.318

XVI. **The Performance of Conditional CAPMs Based on Evidence from the European Union s EU Financial Stock Markets Before and After the Eurozone Financial Crisis**
Neslihanoğlu S.
17th International Academic Conference,Vienna, Vienna, Austria, 21 - 24 June 2015, pp.319

XVII. **Do We Really Need to Use a Market Correlation Structure When Modeling and Forecasting Monthly Returns on Developed and Emerging Markets**
NESLİHANOĞLU S.
3rd IBESRA Conference, İstanbul, Turkey, 14 June 2015, pp.2

XVIII. **Testing the Effectiveness of the Two Moment CAPM on Turkish Industry Sector Portfolios Before and After the October 2008 Financial Crisis**
NESLİHANOĞLU S.
3rd IBESRA Conference, İstanbul, Turkey, 14 June 2015, pp.1

XIX. **Nonlinearities in the CAPM Evidence for Developed and Emerging Markets**
Neslihanoğlu S., Sogıakas V.
1st Symposium on Quantitative Finance and Risk Analysis (QFRA 2015), Athens, Greece, 11 - 12 June 2015

XX. **Multivariate State Space Model for Developed and Emerging Markets**
Neslihanoğlu S., Mccoll J., Lee D.
1st Symposium on Quantitative Finance and Risk Analysis (QFRA 2015), Athens, Greece, 11 - 12 June 2015

XXI. **Test of the Unconditional Form of the Higher CAPMs in Developed and Emerging Markets**
Neslihanoğlu S., Mccoll J., Lee D.
European Conference on Data Analysis 2013 (ECDA 2013), Luxembourg, Luxembourg, 10 - 12 July 2013, pp.168

XXII. **Time Varying Beta Risk of Turkish Industry Portfolios A Comparison of GARCH and Kalman Filter Modelling Techniques**
NESLİHANOĞLU S., McCOLL J.
4th International Disaster and Risk Conference (IDRC 2012), Davos, Switzerland, 26 - 30 August 2012

Supported Projects

Neslihanoğlu S., Amado C., Project Supported by Public Organizations in Other Countries, Advances in Nonlinear Time Series Econometric Modelling and Applications, 2020 - 2022

Neslihanoğlu S., Project Supported by Higher Education Institutions, Uç kantilleri tahmin etmek için yeni bir ardışık Monte Carlo yöntemi, 2015 - 2016

Activities in Scientific Journals

Nicel Bilimler Dergisi, First Editor, 2020 - Continues
Nicel Bilimler Dergisi, Assistant Editor/Section Editor, 2019 - 2020

Metrics

Publication: 35
Citation (WoS): 9
Citation (Scopus): 11
H-Index (WoS): 2
H-Index (Scopus): 2

Non Academic Experience

University, University of Minho, School of Economics and Management
University, Brunel University London, Statistics