

RESUME

Name Surname : Esin Demirel Gümüštepe
Title : Research and Teaching Assistant
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Degree	Department	University	Year
Doctorate/PhD	Business	Istanbul Technical University	2022-
Master's Degree	Econometrics	Marmara University	2018-2022
<i>Thesis: A comparative econometric analysis of old and the new fragile five with BRICS countries</i>			
Bachelor's Degree	Econometrics	Istanbul University	2014-2018

Teaching Experience:

- [4] Statistics II, Problem Solving, Spring 2023-2024, Işık University.
- [3] Statistics II, Problem Solving, Fall 2023-2024, Işık University.
- [2] Statistics for Economics and Administrative Sciences II, Problem Solving, Spring 2022-2023, Işık University.
- [1] Statistics for Economics and Administrative Sciences I, Problem Solving, Fall 2022-2023, Işık University.

Articles (ESCI Indexed):

- [2] Demirel, E. (2024). A Comparison of ARCH Models: The Determinants of Bitcoin's Price. *Academy*, 60(1), 141-149.
- [1] Demirel, E., & Akgül, Ş. I. (2023). Comparative Analysis of Fragile Fives with Panel VAR Models. *International Journal of Contemporary Economics and Administrative Sciences*, 13(1), 263-295.

Articles (Other Indexed):

- [3] Teker, D., Teker, S., & Gumustepe, E. D. (2023). Investor Behavior and Risk Perception: A Gender Perspective. *Journal of Global Strategic Management*, 17(2).
- [2] Teker, D., Teker, S., & Gumustepe, E. D. (2023). Measurement of Market Risk Premiums: A Sectoral Analysis On Borsa Istanbul. *International Journal of Business & Management Studies*, 4(12), 63-71.
- [1] Teker, D., Teker, S., & Demirel, E. (2023). The Investor Behaviour, Risk Perception and Expectations on Cryptocurrency Markets. *Journal of Business and Management Studies*, 5(6), 115-120.

Proceedings:

- [7] Teker, D., Teker, S., Demirel, E., (2023). Investment behaviour and risk perception: an analysis for Turkish market. *PressAcademia Procedia (PAP)*, 17, 189-190.
- [6] Teker, D., Teker, S., Demirel, E., (2023). Gender Differences in Risk Perception and Investment Behavior. *PressAcademia Procedia (PAP)*, 16 (1) , 239-240.
- [5] Demirel, E., (2022). Bitcoin, Ethereum, and BNB: A vector autoregression analysis on cryptocurrencies. *Proceedings Book of ICDBME*. 2, 106-107. E-ISBN 978-625-6960-00-8.
- [4] Demirel, E., Akgül, I., (2022). Which country classification is better?: A comparison with PVAR analysis. *Proceedings Book of IISRC*, 10, 118. ISBN: 978-605-73228-0-7.
- [3] Teker, S., Teker, D., Demirel, E., (2022). Sectoral market risk premiums in Turkey. *PressAcademia Procedia (PAP)*, 15, 131-133.
- [2] Teker, S., Teker, D., Demirel, E., (2022). Why invest globally in family firms? *PressAcademia Procedia (PAP)*, 15, 123-124.
- [1] Teker, S., Teker, D., Demirel, E., (2021). Market risk premiums in BIST100 in the Covid-era. *PressAcademia Procedia (PAP)*, 14, 110.112.

Newspaper/Online Articles:

[5] **Dünya Newspaper**, 10 Türk yatırımcıdan 3'ü: Bitcoin'in krallığı bitecek, May 04, 2023.

<https://www.dunya.com/ekonomi/10-turk-yatirimcidan-3u-bitcoinin-kralligi-bitecek-haberi-692905>

[4] **Paranalizi.com**, Araştırma: Bitcoin tahtını hangi kriptoya kaptıracak, May 04, 2023.

<https://www.paraanaliz.com/2023/borsa/arastirma-bitcoin-tahtini-hangi-kriptoya-kaptiracak-g-52733/>

[3] **Ekometre.com**, Bitcoin liderliğini kaybedecek mi?, May 04, 2023.

<https://www.ekometre.com/kripto-paralar/bitcoin-liderligini-kaybedecek-mi-318047>

[2] **Ekonomim.com**, Finansal Piyasalarda Yatırımcı Davranışı ve Risk Algısı Düzeyi, October 13, 2022.

<https://www.ekonomim.com/kose-yazisi/finansal-piyasalarda-yatirimci-davranisi-ve-risk-algisi-duzeyi/671596>

[1] **Analiz Newspaper**, Küresel Gelişmeler Kripto Piyasalarına Yaradı, October 3, 2022.

<https://www.analizgazetesi.com.tr/haber/kuresel-gelismeler-kripto-piyasalarina-yaradi-5651/>

International Conference:

[10] Teker, D., Teker, S., Gumustepe, ED. Forecasting Bitcoin Price Returns: An Implementation with GARCH Models. **Global Business Research Congress**. Istanbul, Türkiye. June 26, 2024.

[9] Teker, S., Teker, D., Gumustepe, ED. The Effects of Policy Rate Announcements on the Exchange Rates. **Istanbul Finance Congress**. Istanbul, Türkiye. December 21, 2023.

[8] Teker, D., Teker, S., Demirel, E. Gender Differences in Risk Perception and Investment Behavior: An Analysis for Turkish Investors. **International Strategic Management Conference**. Sofia, Bulgaria, July 6-8, 2023.

[7] Teker, D., Teker, S., Demirel, E. Risk Perception and Investment Behavior: An Analysis for Turkish Market. **Global Business Research Congress**. Istanbul, Türkiye. June 15, 2023.

[6] Teker, D., Teker, S., Demirel, E. Gender Differences in Risk Perception and Investment Behavior. **Istanbul Finance Congress**. Istanbul, Türkiye. December 15, 2022.

[5] Demirel, E. Bitcoin, Ethereum, and BNB: A Vector Autoregression Analysis on Cryptocurrencies. **International Congress on Digital Business, Management and Economics**. Mersin, Türkiye. September 9-12, 2022.

[4] Demirel, E., Akgül, I. Which Country Classification is Better?: A Comparison with PVAR Analysis. **International Istanbul Scientific Research Congress**. Istanbul, Türkiye. July 23-25, 2022.

[3] Teker, S., Teker, D., Demirel, E. Sectoral Market Risk Premiums in Turkey. **Global Business Research Congress**. Istanbul, Türkiye. July 9, 2022.

[2] Teker, S., Teker, D., Demirel, E. Why Invest Globally in Family Firms? **Global Business Research Congress**. Istanbul, Türkiye. July 9, 2022.

[1] Teker, S., Teker, D., Demirel, E. Market Risk Premiums in BIST100 in the Covid-Era. **Istanbul Finance Congress**. Istanbul, Türkiye. November 4, 2021

Projects directed and participated:

Code	Project Name	Start Date	Finish Date
22B103	Kriptopara Piyasalarında Fiyat Hareketlerine Etki Eden Faktörler:ARCH Modellemesi ile İleriye Yönelik Tahmin	13.06.2023	13.06.2024
21B103	Measuring Market Risk Premium for Borsa Istanbul: A Sectoral Analysis	03.02.2022	03.02.2023

Conference Organizations

[2] Global Business Research Congress– Member of Organization Committee-Congress Secreteria in 2024

[1] Istanbul Finance Congress– Member of Organization Committee in 2023

Statistical Programs:

[6] STATA - Advanced

[5] E-VIEWS - Advanced

[4] SPSS – Advanced

[2] R-Project – Good

[1] Python – Good