YAKUP ARI

CONTACT INFORMATION / İLETİŞİM BİLGİLERİ

E-mail: yakup.ari@alanya.edu.tr
Url: http://www.math-stat.net

EDUCATION / EĞİTİM

PhD, Financial Economics Yeditepe University, (Full scholarship), [2016]
PhD Dissertation Topic: The Bayesian Estimation of the Parameters of the ARCH and GARCH Models using Lindley's Approximation
PhD supervisor: Emeritus Prof. Alexander S. Papadopoulos, Mathematics Dept. , Yeditepe University and Mathematics and Statistics Dept University of North Carolina at Charlotte

MBA, Finance and Accounting Yeditepe University, (Full scholarship), [2008]

BS, Mathematics Yeditepe University, (Full scholarship) [2004]

RESEARCH INTERESTS / ARAŞTIRMA ALANLARI

Time Series Econometrics
Lévy Processes, Stochastic Volatility Modeling
Bayesian Approach in Statistics and Econometrics
Probability and Statistics in Engineering, Social Sciences and Medicine

ACADEMIC EXPERIENCE/ AKADEMİK DENEYİM

Assistant Professor, Economics and Finance Dept., ALKU [Feb 2017 - …]
Lecturer, Mathematics Dept., Psychology Dept., GPCD, Yeditepe U. [Sept 2012- Feb 2017]
Research and Teaching Assistant, Psychology Dept., Yeditepe U. [May 2010-Sept 2012]
Research and Teaching Assistant, Mathematics Dept.,Yeditepe U. [Sept 2005-Jan 2006]

PROFESSIONAL EXPERIENCE / PROFESYONEL DENEYİM

Educational Consultant and Instructor, PROF Education & Consultancy Co., Istanbul, Turkey [Jan 2010- June 2016]
Educational Consultant and Instructor, AGM Education & Consultancy Co., Istanbul, Turkey [Jan 2006-Sept 2010]

ADMINISTRATIVE DUTIES / İDARİ GÖREVLER

- Director of ALKU Graduate School of Social Sciences [Feb 2019 - …]
- Associate Director of ALKU Graduate School of Social Sciences [June 2017 – Feb 2019]
- Associate Department Head of Economics and Finance [Sept 2017 - …]
- Erasmus Coordinator of Economics and Finance Dept. [Oct 2017 - …]
- Academic Advisor of Economics and Finance Student Club [March 2017 - …]
- University Representative of Alanya Public Institutions Ethics Commission [May 2017 - …]
- Advisor of ALKU Foreign Students [April 2017 – Sept 2017]

CONFERENCE ORGANISATION / KONFERANS DÜZENLEME

- Selected for national publicity programme of Yeditepe U., Eskişehir, Turkey. [May 2010]
- Selected for national publicity programme of Yeditepe U., Zonguldak, Bartın, Karabük, Bolu, Düzce, Turkey. [November 2011]
- Member of Organization Commitee, 6th Annual Meeting of Deans of Art and Sciences Colleges (FEFKON), Yeditepe University, Istanbul, Turkey. [June 2011]
- Member of Organization and Science Commitee,, VI. International Symposium on Social Humanities And AdministrativeSciences (2019)
- "2nd International Conference on Food and Agricultural Economics (ECONAGRO) 2018", Member of Organization Commitee
- "2nd International Conference on Economic Research (ECONALANYA) 2018", Member of Organization Commitee
- "1st International Conference on Food and Agricultural Economics (ECONAGRO) 2017", Member of Organization Commitee
- "1st International Conference on Economic Research (ECONALANYA) 2017", Member of Organization Commitee

WORKING PAPERS/ ÇALIŞMA YAYINLARI

- **Ari Y.,** “The Estimation of COGARCH Model under Various Approximation Techniques”

- **Ari Y.** and Papadopoulos S. A., “The Estimation of Compound Poisson and Variance Gamma COGARCH(1,1) Model using Lindley and Tierney-Kadane Methods”

PUBLICATIONS/ YAYINLAR

- **ARI Y**.,Papadopoulos A. (2019). Bayesian Estimation of Student-t GARCH Model Using Lindley's Approximation. Economic Computation And Economic Cybernetics Studies And Research, 53(1/2019), 75-88., Doi: 10.24818/18423264/53.1.19.05. , (2019), SCI-E, SSCI

- **Ari Y.,** Papadopoulos S. A., *“*Bayesian estimation of the parameters of the ARCH model with Normal Innovations using Lindley's approximation”, Journal of Economic Computation and Economic Cybernetics Studies and Research, issue 4-2016, Vol. 50, pp. 217-234, ISSN 1842–3264, (2016), SCI-E, SSCI
- **Y. Ari** and G. Ünal, “Continuous Modelling of Foreign Exchange Rate of USD versus TRY”, International Journal of Economics and Finance Studies Vol.3, No.11, (2011), pp.251-261, ECONLIT

BOOK CHAPTERS / KİTAP BÖLÜMLERİ

- **Ari Y.,** “COGARCH MODELS: An Explicit Solution to the Stochastic Differential Equations for Variance”, *Book Chapter in :*Emerging Applications of Differential Equations and Game Theory, IGI Global, (accepted: published in 2019),

- Ari Y., “ARDL Modelling Approach: Empirical Evidence on House Sales to Foreigners ”.Book Chapter in :Emerging Theories, Models, and Applications of Financial Econometrics (forthcoming published in 2020)

- G. Yilmaz & Y. Ari, “Analysing the Effect of the Increase in Corporation Tax Rate on Corporation Tax Revenues via Multiple Regression with Dummy Variables”, Book Chapter in :Political Economy of Labour, Income Distribution & Exclusion, IJOPEC Publication, 2018, ISBN: 978-1-912503-63-6

FULL PAPER PROCEEDINGS / TAM METİN BİLDİRİLER

- **Y. Ari** , “Bayesian Estimation of GARCH(1,1) Model using Tierney-Kadane's Approximation”, Advances in Time Series Data Methods in Applied Economic Research, Springer Proceedings in Business and Economics, 2018, https://doi.org/10.1007/978-3-030-02194-8

- **Y. Ari** , Y. Toktaş , (2019). “The Impact of Exchange Rate Volatility on Turkey's Livestock Imports”, 3rd International Conference on Food and Agricultural Economics Proceeding Book (forthcoming)
- Çiftçi A., **Y. Ari**. (2019). Cointegration and VECM Analysis on The Number of Houses Sold to Foreigners in Antalya, VI. International Symposium on Social Humanities And AdministrativeSciences 1(1), 35-36

- G. Yilmaz & **Y. Ari**, (2018) “An Empırıcal Analysıs On Corporate Tax Revenues”, *9. International Conference on Political Economy* 1(26), 145-160
- **Y. Ari** , “Volatility Modelling of Foreign Exchange Rate: Discrete GARCH Family versus COGARCH”, 13th International Symposium on Econometrics, Statistics and Operations Research, (2012), in proceeding cd.

- S. Bayraci, **Y. Ari** and Y. Yildirim, “A Vector Auto-Regressive (VAR) Model For The Turkish Financial Markets”, 12th International Symposium on Econometrics, Statistics and Operations Research, (2011), pp. 752-767 in proceeding book.

CONFERENCE PRESENTATIONS/ KONFERANS SUNUMLARI

- **Y. Ari ,** "Bayesian Estimation of GARCH(1,1) Model using Tierney-Kadane's Approximation", *11th International Conference on Applied Economics,* 2018, Warsaw, Poland

- Çiftçi A., **Y. Ari** (2019). Cointegration And Vecm Analysis on The Number of Houses Sold to Foreigners in Antalya, VI. International Symposium on Social Humanities And AdministrativeSciences 1(1), 35-36

- **Y. Ari** , Y. Toktaş , (2019). "The Impact of Exchange Rate Volatility on Turkey's Livestock Imports", 3rd International Conference on Food and Agricultural Economics Proceeding Book (forthcoming)
- G. Yilmaz & **Y. Ari**, "An Empırıcal Analysıs On Corporate Tax Revenues", *9. International Conference on Political Economy*, 2018, Athens, Greece.

- **Ari Y.** and Papadopoulos S. A., "Bayesian Estimation of Student-t GARCH Model using Lindley's Approximation", *17th International Symposium on Econometrics, Statistics and Operations Research,* 2016, Sivas, Turkey.

- **Ari Y.** and Papadopoulos S. A., "Bayesian Estimation of the Parameters of the ARCH Model using Lindley's Approximation", *The International 9th Bi-Annual Statistics Congress,* 2015, Antalya, Turkey

- **Y. Ari**, Y. Yildirim and S. Bayraci, "Long-Memory Financial Time Series Modeling of the ISE100 Index", *8th World Congress in Probability and Statistics*, 2012, Istanbul, Turkey

- **Y. Ari**, "Volatility Modelling of Foreign Exchange Rate: Discrete GARCH Family versus Continuous GARCH", *13th International Symposium on Econometrics, Statistics and Operations Research*, 2012, Famagusta, TRNC

- **Y. Ari** and G. Ünal , "Continuous Modelling of Foreign Exchange Rate of USD versus TRY" *International Conference on Economics and Finance,* 2011, İzmir, Turkey

- S. Bayraci, **Y. Ari** and Y. Yildirim , "A Vector Auto-Regressive (VAR) Model For The Turkish Financial Markets", *12th International Symposium on Econometrics, Statistics and Operations Research,* 2011, Denizli, Turkey

- S. Bayraci, **Y. Ari** and Y. Yildirim, "Stochastic Volatility Modeling in Istanbul Stock Exchange : Heston Model vs. COGARCH(1,1)", *International Conference on Mathematical Finance and Economics*, 2011, Istanbul, Turkey

SEMINARS GIVEN/ VERİLEN SEMİNERLER

- "Recent Bayesian Estimation Methods for GARCH Models", Warsaw University of Life Sciences. [July 2018]
- "Stochastic Volatility Models and Bayesian Estimation of GARCH Models", Yeditepe University. [March 2016]
- "Parametric versus Non-parametric Tests in Hypothesis Testing", invited lecturer to Research Methods for Psychology, Yeditepe University. [July 2015]
- "Statistical Methods in Language Development Studies", Southern Denmark University. [Feb 2014]
- "Stochastic Calculus and Stochastic Differential Equations", Financial Economics Graduate Programme, Yeditepe University. [Oct 2008]
- "The Basics of Financial Mathematics", Financial Economics Graduate Programme, Yeditepe University. [Sep 2008]

SEMINARS & WORKSHOPS ATTENDED/ KATILINAN SEMİNER ve ÇALIŞTAYLAR

- "Lectures on Lévy Processes and Stochastic Calculus" by Professor David Applebaum, 5th-9th Dec 2011, Koç University, Istanbul, Turkey.

- "V. Student Recruitment Workshop", Foreign Economic Relations Board (DEIK) / Higher Education Business Council (EEIK), Istanbul, Turkey. [May, 2017]

COMPUTER SKILLS

- R , S-Plus, C, Jamovi, PSPP, SPSS, Eviews, JMulti, Gretl, JSP, HTML, CSS, Ms Frontpage

PROFESSIONAL MEMBERSHIP/ ÜYELİKLER

- International Society for Business and Industrial Statistics Member
- Econometric Research Association Member

TEACHING EXPERIENCE / ÖĞRETİM DENEYİMİ

- **Courses Taught at Alanya Alaaddin Keykubat University**
  - **Instructor of the following courses:**
    - ISL 105 Basic Mathematics/Temel Matematik [Fall: 2017, 2018]
    - DIS 114 Biostatistics and Medical Informatics/ Biyoistatistik ve Tıbbi Bilişim [Fall-Spring: 2018 - 2019]
    - ISL 207 Statistics I / İstatistik I [Fall: 2017, 2018]
    - ISL 210 Statistics II / İstatistik II [Spring: 2018, 2019]
    - EKO 301 Econometrics I / Ekonometri I [(Summer: 2017) (Fall: 2017, 2018)]
    - EKO 304 Econometrics II/ Ekonometri II [Spring: 2018, 2019]
    - İMÜ 321 Mathematical Economics / Matematiksel İktisat [Fall: 2017]
    - MVF 302 Financial Management / Finansal Yönetim [(Spring: 2017), (Summer: 2017)]
    - EVF 308 Capital Markets and Portfolio Management / Sermaye Piyasaları ve Portföy Yönetim [Spring: 2017]
    - EVF 416 Stock Markets and Technical Analysis / Borsa ve Teknik Analiz [Spring: 2017, 2018]
    - UTI 5139 Applied Econometrics I /Uygulamalı Ekonometri I [Fall: 2017, 2018]
    - UTI 5138 Applied Econometrics II/Uygulamalı Ekonometri II [Spring: 2018]

- **Courses Taught at Yeditepe University**
  - **Instructor of the following courses:**
    - MATH 160 Calculus [Fall: 2016]
    - MATH 281 Probability [(Summer: 2016) (Fall: 2016)]
    - PSY 201 Statistics for Social Sciences I [(Summer: 2014, 2015) (Fall: 2014)]
    - PSY 202 Statistics for Social Sciences II [Spring: 2015]
    - ED 201 Statistics in Educational Sciences I [Fall: 2012, 2013, 2014]
    - ED 202 Statistics in Educational Sciences II [Fall: 2013, 2014, 2015]
    - ED 301 Statistics [Spring: 2013]
  - **Teaching Assistant of the following courses:**
    - PSY 201 Statistics for Social Sciences I [Fall: 2010]
    - PSY 202 Statistics for Social Sciences II [Spring: 2011]
    - Math 151 Calculus I [Fall: 2005]
    - Math 232 Linear Algebra II [Fall: 2005]
    - Math 241 Differential Equations [Fall: 2005]

- **Instructor of the following courses in PROF and AGM Education & Consultancy Co.**
    - Calculus for Engineers I-II [2006-2016]
    - Calculus for Economics I-II [2006-2016]
    - Differential Equations [2006-2016]
    - Linear Algebra [2006-2016]
    - Probability and Statistics [2006-2016]
    - Mathematical Economics [2008-2011]
    - Econometrics [2010-2016]
    - Stochastic Calculus [2010-2016]
    - Stochastic Differential Equations [2010-2016]

    - **As a consultant**, providing methodological and statistical guidance to graduate students, researchers in Social Sciences and Medical Research in making decisions regarding the design of studies, the collection and analysis of data obtained from surveys, experiments or financial resources, and the presentation of research findings