

CURRICULUM VITAE

Title, Name, Last Name: Professor Dr. Zeynel Abidin Özdemir



1. PERSONAL DATA

- 1.1. Date & Place of Birth: 1970, Ankara Turkey
1.2. Address: Department of Economics
Gazi University 06500 Besevler, 06500, Ankara, Turkey
1.3. Phone: +90-312-216-1115
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2. ACADEMIC DEGREES

- 2.1. Prof. Dr. Economics- Gazi University 2013
2.2. Assoc. Prof. Economics- Gazi University 2009
2.3. Assoc. Prof. Economics-(Higher Education Committee) 2008
2.4. Assist. Prof. Economics- Gazi University 2005
2.5. Post-Doctoral Student Economics- University of York 2002-2004
2.6. D.Phil. Economics-Cukurova University 2002
2.7. M.A. Econometrics- Cukurova University 1997
2.8. B.A. Faculty of Economic and Administrative Sciences 1993

3. EMPLOYMENT HISTORY

- 3.1. 03/1994-04/2005 Research Assistant, Cukuroca University, Dept. of Econometrics
3.2. 05/2005-03/2009 Assistant Professor, Gazi University, Dept. of Economics
3.3. 03/2009-08/2013 Associate Professor, Gazi University, Dept. of Economics
3.4. 08/2013-present Professor Dr., Gazi University, Dept. of Economics

4. PROFESSIONAL DUTIES

- 4.1. Member of the Editorial Board of Ekonomik Yaklasim, May 2005-
4.2. Referee for Economic modelling
4.3. Referee for Physica A: Statistical Mechanics and its Applications
4.4. Referee for Emerging Market, Finance and Trade
4.5. Referee for International Economic Journal
4.6. Referee for Applied Financail Economics

- 4.7. Referee for Singapore Economic Review
- 4.8. Referee for Review of International Economics
- 4.9. Referee for Empirical Economics
- 4.10. Referee for Renewable & Sustainable Energy Reviews
- 4.11. Referee for Energy Economics
- 4.12. Referee for Applied Economics
- 4.13. Referee for International Review of Economics & Finance
- 4.14. Referee for Journal of Applied Statistics
- 4.15. Referee for Turkish Studies
- 4.16. Referee for Bulletin of Economic Research
- 4.17. Referee for Resource Policy
- 4.18. Referee for The Journal of International Trade & Economic Development
- 4.19. Referee for Studies in Nonlinear Dynamics & Econometrics

5. MEMBERSHIP

- 5.1 Turkish Economic Association
- 5.2 Research Fellow at The Economic Research Forum (ERF)

6. TEACHING

- 6.1. Undergraduate courses:
 - ECON 301 Econometrics I
 - ECON 302 Econometrics II
 - ECON 208 Mathematical Economics I
 - ECON 208 Mathematical Economics II
 - ECON 402 Macroeconomic Modelling
- 6.2. Graduate courses:
 - ECON 511 Econometrics
 - ECON 512 Time series Analysis

7. PUBLICATIONS

7.1. Refereed Journal Articles (SSCI)

- 7.1.31. Gil-Alana, L. A., **Ozdemir, Z. A.**, & Tansel, A. (2018). Long Memory in Turkish Unemployment Rates. *Emerging Markets Finance and Trade*, (just-accepted).
- 7.1.30. Balcilar, M., & **Ozdemir, Z. A.** (2018). The nexus between the oil price and its volatility risk in a stochastic volatility in the mean model with time-varying parameters. *Resources Policy*.
- 7.1.29. Balcilar, M., **Ozdemir, Z. A.**, Ozdemir, H., & Shahbaz, M. (2018). The renewable energy consumption and growth in the G-7 countries: Evidence from historical decomposition method. *Renewable Energy*, 126, 594-604.

- 7.1.28. **Ozdemir, Z. A.**, Aksoy, E., Arslanturk, Y., Cetinkaya, M., Dogan, T. T., & Durusoy, O. T. (2018). Persistency in tourism expenditure in a small-open economy. *Anatolia*, 29(1), 1-10.
- 7.1.27. Balcilar, M., **Ozdemir, Z. A.**, Shahbaz, M., & Gunes, S. (2017) “Does inflation cause gold market price changes? evidence on the G7 countries from the tests of nonparametric quantile causality in mean and variance”, **Applied Economics**, 1-19.
- 7.1.26. Shahbaz, M., Balcilar, M., & **Ozdemir, Z. A.** (2017) “Does oil predict gold? A nonparametric causality-in-quantiles approach”, **Resources Policy**, 52, 257-265.
- 7.1.25. Zhang, Q., Sornette, D., Balcilar, M., Gupta, R., **Zeynel Abidin Ozdemir**, & Yetkiner, H. (2016) “LPPLS bubble indicators over two centuries of the S&P 500 index” **Physica A: statistical Mechanics and its Applications**, 458, 126-139.
- 7.1.24. Aysit Tansel, **Zeynel Abidin Ozdemir** & Emre Aksoy (2016) “Unemployment and labour force participation in Turkey”, **Applied Economics Letters**, Volume: 23, Issue: 3, Pages: 184-187.
- 7.1.23. **Zeynel Abidin Ozdemir** & Cagdas Ekinici & Korhan Gokmenoglu (2015) “International Evidence on Real Interest Rate Persistence”, **Singapore Economic Review**, Volume: 60 Issue: 4.
- 7.1.22. **Zeynel Abidin Ozdemir** & Emre Aksoy (2015) “Are real exchanges rate series really persistent?: evidence from three commonwealth of independent states countries”, **Applied Economics**, 47:40, 4299-4309, DOI: 10.1080/00036846.2015.1026590.
- 7.1.21. Balcilar, Mehmet; **Ozdemir, Zeynel Abidin**; Yetkiner, Hakan, (2014) “Are there really bubbles in oil prices?”, **Physica A: Statistical Mechanics and its Applications**, Volume: 416 Pages: 631-638 .
- 7.1.20. Deviren, Bayram; Kocakaplan, Yusuf; Keskin, Mustafa; Mehmet Balcilar & **Zeynel Abidin Ozdemir**, Ersoy, Ersan (2014)“Analysis of bubbles and crashes in the TRY/USD, TRY/EUR, TRY/JPY and TRY/CHF exchange rate within the scope of econophysics”, **Physica A: Statistical Mechanics and its Applications**, Volume: 410 Pages: 414-420.
- 7.1.19. Mehmet Balcilar & **Zeynel Abidin Ozdemir** (2013) “Asymmetric and Time-Varying Causality Between Inflation and Inflation Uncertainty in G-7 Countries”, **Scottish Journal of Political Economy**, Volume 60, Issue 1, pages 1–42.
- 7.1.18. Mehmet Balcilar & **Zeynel Abidin Ozdemir** 2013. “The Export-Output Growth Nexus in Japan: A Bootstrap Rolling Window Approach”, **Empirical Economics**, 44:639–660.
- 7.1.17. Mehmet Balcilar & **Zeynel Abidin Ozdemir** 2013. “The causal nexus between oil prices and equity market in the U.S.: A Regime Switching Model”, **Energy Economics**, Volume 39, Pages 271–282.

- 7.1.16. **Zeynel Abidin Ozdemir** & Mehmet Balcilar & Aysit Tansel 2013. "International Labour Force Participation Rates by Gender: Unit Root or Structural Breaks?," **Bulletin of Economic Research**, Volume: 65 Supplement: 1 Pages: s142-s164.
- 7.1.15. **Zeynel Abidin Ozdemir** & Korhan Gokmenoglu & Cagdas Ekinci 2013. "Persistence in Crude Oil Spot and Futures Prices", **Energy**, Volume 59, Pages 29–37.
- 7.1.14. Mehmet Balcilar & **Zeynel Abidin Ozdemir** & Esin Cakan, 2011. "On the nonlinear causality between inflation and inflation uncertainty in the G3 countries," **Journal of Applied Economics**, Universidad del CEMA, vol. 0, pages 269-296, November.
- 7.1.13. Arslanturk Yalcin & Mehmet Balcilar & **Zeynel Abidin Ozdemir** 2011. "Time-varying linkages between tourism receipts and economic growth in a small open economy," **Economic Modelling**, Vol. 28(1-2), pages 664-671, January.
- 7.1.12. Mehmet Balcilar & **Zeynel Abidin Ozdemir** & Yalcin Arslanturk 2010. "Economic growth and energy consumption causal nexus viewed through a bootstrap rolling window," **Energy Economics**, Vol. 32(6), pages 1398-1410, November.
- 7.1.11. Zeynel Abidin Ozdemir & Esin Cakan 2010. "The persistence in real exchange rate: Evidence from East Asian countries," **Economic Modelling**, Vol. 27(5), pages 891-895, September.
- 7.1.10. **Zeynel Abidin Ozdemir**, 2010. "Dynamics Of Inflation, Output Growth And Their Uncertainty In The Uk: An Empirical Analysis," **Manchester School**, Vol. 78(6), pages 511-537, December.
- 7.1.9. N. Nergiz Dincer & **Zeynel Abidin Ozdemir**, 2009. "The quality of fiscal adjustment: an empirical analysis of Turkey," **Journal of Economic Policy Reform**, Vol. 12(2), pages 111-126.
- 7.1.8. **Zeynel Abidin Ozdemir** & Hasan Olgun, 2009. "The Feldstein - Hoiroka puzzle across countries," **Applied Economics**, Vol. 41(2), pages 237-247.
- 7.1.7. Yilmaz Akdi & **Zeynel Abidin Ozdemir** & Hasan Olgun, 2009. "Testing the PPP hypothesis for G-7 countries," **Applied Economics Letters**, Vol. 16(1), pages 99-101.
- 7.1.6. **Zeynel Abidin Ozdemir**, 2009. "Linkages between International Stock Markets: A Multivariate Long-Memory Approach" **Physica A: Statistical Mechanics and its Applications**, 388: 12, 2461-2468.
- 7.1.5. Hasan Olgun & **Zeynel Abidin Ozdemir** 2008. "Linkages between the center and periphery stock prices: Evidence from the vector ARFIMA model," **Economic Modelling**, Vol. 25(3), pages 512-519, May.
- 7.1.4. **Zeynel Abidin Ozdemir**, 2008. "Efficient market hypothesis: evidence from a small open-economy," **Applied Economics**, Vol. 40(5), pages 633-641.

7.1.3. **Zeynel Abidin Ozdemir** & Fisunoglu, Mahir, 2008. "On the inflation-uncertainty hypothesis in Jordan, Philippines and Turkey: A long memory approach," **International Review of Economics & Finance**, Vol. 17(1), pages 1-12.

7.1.2. **Zeynel Abidin Ozdemir**, 2007. "The purchasing power parity hypothesis in Turkey: evidence from nonlinear STAR error correction models," **Applied Economics Letters**, Vol. 15(4), pages 307-311.

7.1.1. **Zeynel Abidin Ozdemir** & Esin Cakan 2007. "Non-linear Dynamic Linkages in the International Stock Markets" **Physica A: Statistical Mechanics and its Applications**, 377, 173–180.

7.2. Articles in refereed journals (not in SSCI)

7.2.9. Balcilar, M., **Zeynel Abidin Ozdemir**, Cakan, E. (2015) "Structural Breaks, Long Memory, or Unit Roots in Stock Prices: Evidence from Emerging Markets", **International Econometric Review**, 7:1, Pages 13-33.

7.2.8. Aye, G.C., Balcilar, M., Gupta, R., Jooste, C., Miller, S.M., **Zeynel Abidin Ozdemir** (2014) "Fiscal Policy Shocks and the Dynamics of Asset Prices: The South African Experience", **Public Finance Review**, Volume 42, Issue 4, Pages 511-531.

7.2.7. Adnan Guzel & **Zeynel Abidin Ozdemir** 2011. "The Feldstein-Horioka puzzle in the presence of structural shifts: The case of Japan versus the USA," **Research in International Business and Finance**, Vol. 25(2), pages 195-202, June.

7.2.6. **Zeynel Abidin Ozdemir** & Hasan Olgun & Bedriye Saracoglu 2009. "Dynamic linkages between the center and periphery in international stock markets," **Research in International Business and Finance**, Vol. 23(1), pages 46-53, January.

7.2.5. **Zeynel Abidin Ozdemir** & Hasan Olgun 2007. "Foreign Exchange Crises, Structural Shifts And Volatility: An Interpretation of The Turkish Case". **The Journal of International Trade and Diplomacy** Vol. 1 (2), 139-158.

7.2.4. **Zeynel Abidin Ozdemir** & Fikret Dulger 2005. "Current Account Sustainability In Seven Developed Countries" **Journal of Economic and Social Research**, 7(2), 47-80.

7.2.3. **Zeynel Abidin Ozdemir** & Fikret Dulger 2004. "Testing for the Sustainability of Current Account Deficit in Six Developing Countries", **Yapı Kredi Economic Review**, Vol:15, Number: 1, page: 51-69.

7.2.2. **Zeynel Abidin Ozdemir** 2004. "Mean Reversion in Real Exchange Rate: Empirical Evidence From Turkey, 1980-1999", **METU Studies in Development**, Vol:31, Number:2, page: 243-265.

7.2.1. **Zeynel Abidin Ozdemir** 2004. "Persistence in Emerging Market Stock Returns: Empirical Evidence From Six Stock Markets", **ISE Review**, Vol. 8, iss. 31, pp. 19-30.

8. CURRENT RESEARCH INTEREST(S)

8.1. Time Series Econometrics

8.2. Econometric Modelling

8.3. Macroeconomics

9. CITATIONS

9.1. Sum of the Times Cited: 272

9.2. h-index: 9.2