

ATAKAN YALÇIN
Curriculum Vitae
January 2012

Assistant Professor of Finance

College of Administrative Sciences and Economics
Koç University
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EDUCATION

Ph.D., September 2002; Carroll School of Management, Boston College, Chestnut Hill, MA
Dissertation: "Essays on Cross-sectional and Time-series Properties of Firm Risk."

M.B.A., May 1996; Cox School of Management, Southern Methodist University, Dallas, TX

B.S., February 1994; Electrical and Electronics Engineering, Boğaziçi University, Istanbul, Turkey

ACADEMIC EXPERIENCE

Koç University, College of Administrative Sciences and Economics
Assistant Professor of Finance, September 2002-Present

Boston College, Carroll School of Management
Visiting Assistant Professor of Finance, August 2003-August 2004

Koç University, College of Administrative Sciences and Economics
Instructor, September 2001-August 2002

Brandeis University, International Business School
Instructor, Spring 2001

Boston College, Carroll School of Management
Instructor, Fall 1999-Spring 2001

HONORS and AWARDS

Donald J. White Teaching Excellence Award, Boston College, April 2000
Graduate Fellowship, Boston College
Dean's List, Southern Methodist University, May 1996
Beta Gamma Sigma, Business Honor Society Member, May 1996
Honor List, Boğaziçi University, February 1994

PUBLICATIONS

- "Does the Conditional CAPM Work? Evidence from the Istanbul Stock Exchange," with Nuri Erşahin, (2011), *Emerging Markets Finance and Trade*, Volume 47, Number 4, July-August 2011, pages 28-48.
- "Predicting Systematic Risk: Implications from Growth Options," with Eric Jacquier and Sheridan Titman, (2010), *Journal of Empirical Finance*, Volume 17, Issue 5, December 2010, pages 991-1005.
- "Optimal Portfolio Selection with a Shortfall Probability Constraint: Evidence from Alternative

Distribution Functions,” with Yalçın Akçay, (2010), *Journal of Financial Research*, Volume 33, Issue 1, Spring 2010, pages 77-102.

- “Does Customer Satisfaction Lead to an Increased Firm Value?” with Lerzan Aksoy, Bruce Cool, Chris Groening and Timothy L. Keiningham, *GfK Marketing Intelligence Review*, Issue 2, 2009, pages 9-15.
- “Gradual Information Diffusion and Contrarian Strategies,” (2008), *The Quarterly Review of Economics and Finance*, Volume 48, Issue 3, August 2008, pages 579-604.
- “The Long Term Stock Market Valuation of Customer Satisfaction,” with Lerzan Aksoy, Bruce Cool, Chris Groening and Timothy L. Keiningham, (2008), *Journal of Marketing*, Volume 72, July 2008, pages 105–122.
- “Regulation Fair Disclosure and the Market’s Reaction to Analyst Investment Recommendation Changes,” with Marcia M. Cornett and Hassan Tehranian, (2007), *The Journal of Banking and Finance*, Volume 31, Issue 3, March 2007, pages 567-588.

WORKING PAPERS

- “A Concave Security Market Line,” with Enrico G. De Giorgi and Thierry Post, *under review*.
- “The Satisfaction, Repurchase Intention and Shareholder Value Linkage: A Longitudinal Examination of Fixed and Firm-Specific Effects,” with Lerzan Aksoy, Timothy L. Keiningham, Bart Lariviere, Sunil Mithas and Forrest Morgeson, *under review*.

WORKS in PROGRESS

- “Beta Misspecification and Momentum Returns,” with Sheridan Titman.
- “The Market Premium is Borne Again: Using Economic Forecasts of Betas in CAPM Tests,” with Eric Jacquier.
- “Asset Pricing Models and Macroeconomic Risk: The Turkish Case,” with Vijdan Yalçın.

MEDIA MENTION

- “The Long Term Stock Market Valuation of Customer Satisfaction,” with Lerzan Aksoy, Bruce Cool, Chris Groening and Timothy L. Keiningham, *BusinessWeek*, February 18, 2009.

CONFERENCE PRESENTATIONS

2nd International Conference on Social Sciences, Izmir, Turkey, September 2009
Eurasia Business and Economics Society, Istanbul, Turkey, June 2009
Eastern Finance Association Meeting, Norfolk, VA, USA, April 2005
Midwest Finance Association Meeting, Milwaukee, USA, March 2005
Financial Management Association Meeting, New Orleans, USA, October 2004
Midwest Finance Association Meeting, St. Louis, USA, March 2003

INVITED PRESENTATIONS

Bilkent University, May 2003
Boston College, November 2003

PROFESSIONAL MEMBERSHIPS

American Finance Association
Western Finance Association
Midwest Finance Association
Financial Management Association
CFA Institute
CFA Institute Istanbul Society (Association of Investment Management Professionals)

OTHER PROFESSIONAL EXPERIENCE

The Scientific and Technological Research Council of Turkey (TUBITAK)

Project Supervisor, Support Program for Scientific and Technological Research Projects, Social and Behavioral Sciences Division, October 2010 - January 2012, May 2007 – October 2008
Panel Member, Support Program for Scientific and Technological Research Projects, Social and Behavioral Sciences Division, August 2007
Panel Member, Industrial R&D Funding Program, Summer 2007

Program Committee

Annual Conference of the Multinational Finance Society, June 2004, Istanbul, Turkey

Discussant

Midwest Finance Association Meeting (2002)
Financial Management Association Meeting (2004)

Referee

Journal of Banking and Finance, MIS Quarterly, Quarterly Review of Economics and Finance, Emerging Markets Finance and Trade, Eurasian Economic Review

Internal Services at Koç University

Academic Coordinator, Masters in Finance Program, 2008-present
Recruiting committee for finance faculty, 2002-present
Member of discipline committee, 2002

Graduate Student Supervision

Vijdan Uğurluay, MA in Economics, Koç University, 2009, "Responses of Static and Dynamic Asset Pricing Models to Financial Market Anomalies in the Istanbul Stock Exchange," Advisor
Turan Bulmuş, MS in Industrial Engineering, Koç University, 2009, "Portfolio Selection with Random Risk Preferences," Thesis committee member
Yunus Emre Bodur, MA in Economics, Koç University, 2009, "Estimating the Fixed Transaction Costs in Turkish Financial Markets," Thesis committee member
Irem Demirci, MA in Economics, Koç University, 2007, "Optimal Investment Decisions Through Dynamic Programming," Thesis Committee member

CFA Institute Istanbul Society (Association of Investment Management Professionals)

Education Chair

TEACHING EXPERIENCE

Assistant Professor of Finance, Koç University, *College of Administrative Sciences and Economics & Graduate School of Business*

- Portfolio Management (MBA course), Fall 2001, 2004
- Derivative Securities (MBA and MsF course), Spring 2002, 2006 - 2012
- Financial Modeling (MsF course), Summer 2009 - 2011
- Financial Management I (MBA course), Fall 2004 - 2007
- Investment Management (undergraduate course), Fall 2002
- Options and Futures (undergraduate course), Spring 2002, 2006 - 2012
- Introduction to Managerial Finance (undergraduate course), Spring 2003, Fall 2006, 2007, 2011, 2012

Visiting Assistant Professor of Finance, Boston College, *Carroll School of Management*

- Investments (MBA course), Fall 2003
- Investments (undergraduate course), Spring 2004

Instructor, Brandeis University, *International Business School*

- Options and Derivatives (MBA course), Spring 2001

Instructor, Boston College, *Carroll School of Management*

- Investments (undergraduate course), Fall 1999-Spring 2001

REFERENCES

Professor Bruce Cooil

The Dean Samuel B. and Evelyn R. Richmond Professor of Management
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