## Letife ÖZDEMİR, Assistant Prof. Dr. University of Afyon Kocatepe - School of Applied Sciences letifeozdemir@aku.edu.tr Orcid: 0000-0002-8636-2277

## **PAPERS**

Özdemir, L. (2020). Asymmetric Effects Of Covid-19 Pandemic On BIST Sector Indices, Research of Financial Economic and Social Studies (RFES), 5(3), 546-556. DOI : 10.29106/fesa.797658

Özdemir, L. (2020). Comparison of the Impact of VIX Index on BIST30 Index and BIST30 Futures Return Volatility by EGARCH Model, Journal Of Yaşar University, 15(59), 534-543.

Özdemir, L. (2020). Cointegration and Causality Relationship Between Gold Spot and Futures Markets in Turkey, Gümüşhane University Institute of Social Sciences Electronic Journal, 11(2), 474-483.

Özen, E., Özdemir, L. & Grima, S., (2020). The Relationship between the Exchange Rate, Interest Rate and Inflation: The Case of Turkey, Scientific Annals of Economics and Business, 67(2), 259-275. http://saeb.feaa.uaic.ro/index.php/saeb/index SCOPUS INDEX

Özdemir, L. (2020). Volatility Spillover Between Stock Prices And Trading Volume: Evidence From The Pre-, In-, And Post Global Financial Crisis Periods. Frontiers İn Applied Mathematics And Statistics, 5, Doi: 10.3389/Fams.2019.00065 SCOPUS INDEX

Özdemir L. & Göktaş, A. (2019). Measuring The Efficiency Of Oil Companies In Borsa Istanbul: Data Envelopment Analysis, KOCATEPEIIBF Journal, 21(2), 140-147., Doi: 10.33707/Akuiibfd.571034

Özdemir L., Özen E. Grima S. & Thalassinos Y. (2019) – Relationship of Causality Between Spot And Futures Markets of Borsa Istanbul Index30 and Dow Jones Industrial Average, International Journal of Finance, Insurance and Risk Management, (JFIRM), 9 (3-4), 115-131. ISSN: 2017-0916

Özdemir, L. (2019). Effects On Domestic Efficiency In BIST Sustainability Index: VZA Malmquist Total Factor Productivity Analysis, Usak University Journal Of Social Sciences, 12(1), 33-45.

Özdemir, L. (2017). The Relationship Between Futures Market And Stock Market Volatility: An Application On Izmir Futures And Options Market, The Journal of Academic Social Sciences, 5(44), 171-189., Doi: 10.16992/ASOS.12059

Özdemir, L. & Kula, V. (2017). The Causal Relationship Between Exchange Market Volatility And The Futures Market. Journal of Business Research - Turk, 3(9), 618-636., Doi: 10.20491/isarder.2017.315

Kula, V., Özdemir, L. & Vurur N.S. (2015). Possible Factors Behind Discrepancies in Export LC Documents A Survey of ICI 500 Companies in Turkey. Archives of Business Research, 3(1), 123-131., Doi: 10.14738/abr.31.862

Özen E., Özdemir L., Grima S., Bezzina F.,(2014). Investigating Causality Effects In Return Volatility Among Five Major Futures Markets In European Countries With A Mediterranean Connection, The Journal of Financial Management Markets and Institutions, 2(2), 79-92.

Kula, V., Kandemir T. & Özdemir, L. (2009). DEA Malmquist Total Factor Efficiency Measure: A Research on Cement Companies with Quotations to ISE. Selçuk University, Faculty of Economics and Administrative Sciences, Journal of Social and Economic Research, 9(17), 187-202.

Ecer, F., Vurur, N.S. & Özdemir, L. (2009). Assessing Of Firms Using A Fuzzy Model And Optimal Portfolio Composing: An Application In Cement Industry, Mustafa Kemal University Journal of Social Sciences Institute, 6(11), 476-500.

Kula, V. & Özdemir, L. (2007). Determination of Inefficiency Areas in Cement Sector by Data Envelopment Analysis Method. Afyon Kocatepe University, Journal of the Faculty of Economics and Administrative Sciences, 9(1), 55-70.

Kula, V. & Özdemir, L. (2003). A Research on the Relationship between Board Member Characteristics and Board Effectiveness in Business. Afyon Kocatepe University, Journal of the Faculty of Economics and Administrative Sciences, 5(1), 17-30.

Kula V. & Özdemir, L. (2002). Export Activity Analysis in Crisis Period within the Frame of Export Stage Model: A Research on Enterprises in Afyon. Afyon Kocatepe University, Journal of Faculty of Economics and Administrative Sciences, 4(2), 67-81.

## **PROCEEDINGS PAPERS**

Özdemir, L. (2020). Asymmetric Causality Relationship Between The Stock Market And The Exchange Rate In BRICS-T. IV. International Applied Social Sciences Congress (C-IASOS 2020) 22-24 October 2020

Özen, E., Özdemir, L. & Grima, S., (2019). Relationship Between The Exchange Rate-Interest Rate And Inflation: The Case Of Turkey, Craiova, Romania- 25-26 October 2019

Yildiz, M. & Özdemir, L. (2019). The Effect of Macroeconomic Factors on BIST Bank Index. III. Congress of International Applied Social Sciences (C-IASOS 2019) Çeşme–Turkey, 4-6 April 2019

Özdemir, L. & Vurur, N.S. (2018). Causality Relationship Between Major European Share Market and Turkey Share Market, IV. International Symposium on Multidisciplinary Studies, Paris-France, 26-17 April 2018

Özdemir, L. (2018). Comparison of the Return Volatility of SP500 and BIST100 Indices. II. International Applied Social Sciences Congress (C-IASOS 2018), Antalya(Demre)- Turkey 768 19-21 April 2018

Özdemir, L. & Vurur, N.S. (2018). Analysis of the Interaction Between S&P 500 Index and BIST100 Index with MGARCH Model. II. International Applied Social Sciences Congress (C-IASOS 2018), Antalya(Demre)- Turkey, 19-21 April 2018

Özdemir, L. & Özen, E. (2018). Relationship Of Causality Between Spot And Futures Markets Of Borsa Istanbul Index30 And Dow Jones Industrial Average, 22nd Finance Symposium, Mersin-Turkey, 10-13 October 2018

Özdemir, L. (2017). Effects On Domestic Efficiency In Sustainability Index: VZA Malmquist Total Factor Productivity Analysis. IASOS-International Applied Social Sciences Congress, Uşak-Turkey, 21-23 September 2017

Özdemir, L. (2017). The Relationship Between Futures Market And Macroeconomic Variables: A Case Study of Turkey, 2nd International Conference on Scientific Cooperation for the Future in the Economics and Administrative Sciences, Thessaloniki-Greece, 6-8 September 2017

Diler, H.G. & Özdemir, L. (2017). Econometric Analysis of the Relationship Between BIST Industrial Index and Economic Growth, 21st Finance Symposium, Balıkesir-Turkey, 18-21 October 2017

Özdemir, L. & Vurur, N.S. (2017). Modeling of the BIST 100 Return Index with Trading Volume Volatility and the Causality Relationship, 21st Finance Symposium, Balıkesir-Turkey, 18-21 October 2017

Kula, V. & Özdemir, L. (2009). The Effects of the 2008 Global Crisis on the Financial Status of the Companies A Research on the Companies Traded on the ISE. 13th Finance Symposium, Afyonkarahisar-Turkey, 21-23 October 2009

Vurur, N.S. & Özdemir, L. (2008). Evaluation of the Efficiency of Firms in the Energy Sector by Data Envelopment Method. 12th Finance Symposium, Kayseri-Turkey, 22-25 October 2008

Özen, E., Vurur, N. S. & Özdemir, L. (2006). A Study on the Foreign Exchange Risk Protection Levels of Manufacturing Enterprises in the ISE. 5th Central Anatolia Business Congress, Tokat-Turkey, 15-17 June 2006

## **BOOK CHAPTERS**

Özdemir, L. (2020). Testing for Asymmetric Causality Between Developed and Emerging Markets, Uncertainty and Challenges in Contemporary Economic Behaviour, in Siman Grima, Ercan Özen (ed.), Emerald Publishing, ISBN:978-1-80043-096-9

Özdemir, L. & Vurur, N. S. (2019). Volatility Spillovers Between BIST100 Index and SP500 Index, Contemporary Issues In Behavioral Finance, in Simon Grima, Ercan Özen, Hakan Boz, Jonathan Spiteri, Eleftherios Thalassinos (ed.) Emerald Publishing, ISBN:978-1-78769-881-9

Özdemir, L. (2018). Relationship Between BRICS-T Stock Index Futures Markets: Evidence From Nonlinear Granger Causality, Current Studies Over Social Sciences, in Talas Mustafa, Karatas Abdullah, Emek Mustafa Latif (ed.), IKSAD Publising House, ISBN:978-605-7923-81-3