

Asst. Prof. Halil İbrahim GÜNDÜZ

Personal Information

Office Phone: [+90 212 440 0000](tel:+902124400000) Extension: 11534

Email: halil.gunduz@istanbul.edu.tr

Web: <http://aves.istanbul.edu.tr/halil.gunduz/>

Address: Istanbul University Faculty of Economics Department of Econometrics 34452 Beyazıt/Fatih-İstanbul Tel: 0 (212) 44 00 00

International Researcher IDs

ORCID: 0000-0001-6606-7775

Publons / Web Of Science ResearcherID: B-9483-2018

Yoksis Researcher ID: 118020

Education Information

Doctorate, Istanbul University, Faculty Of Economics, Department of Econometrics, Turkey 2014 - 2021

Postgraduate, Istanbul University, Faculty Of Economics, Department of Econometrics, Turkey 2012 - 2014

Undergraduate, Gazi University, İktisadi Ve İdari Bilimler Fakültesi, Ekonometri, Turkey 2005 - 2010

Foreign Languages

English, C2 Mastery

Certificates, Courses and Trainings

Education Management and Planning, Eğitimde Yeni Teknolojileri Eğitimi, HAYEF, 2012

Dissertations

Doctorate, A NEW LOOK FOR COUNTRY/REGION SIZE SELECTION IN THE GLOBAL VAR APPROACH: THEORY AND MONTE CARLO SIMULATION, Istanbul University, Faculty Of Economics, Department of Econometrics, 2021

Postgraduate, Comparing the performance of parameter homogeneity tests in the panel data models and analysing of the relationship between risk with rate of return, Istanbul University, Faculty Of Economics, Ekonometri, 2014

Research Areas

Social Sciences and Humanities, Econometrics, Statistics

Academic Titles / Tasks

Assistant Professor, Istanbul University, Faculty of Economics, Department of Econometrics, 2023 - Continues

Research Assistant, Istanbul University, Faculty of Economics, Department of Econometrics, 2011 - 2021

Academic and Administrative Experience

Research Assistant Doctor, Istanbul University, Faculty Of Economics, Department of Econometrics, 2021 - 2023

Research Assistant , Istanbul University, Faculty Of Economics, Ekonometri, 2011 - 2021

Published journal articles indexed by SCI, SSCI, and AHCI

- I. **The Faster the Increase in Renewable Energy Use, The Faster the Decrease in Carbon Emissions?**
Akan T., Işık A. H., Gündüz H. İ.
ENVIRONMENT, DEVELOPMENT AND SUSTAINABILITY A MULTIDISCIPLINARY APPROACH TO THE THEORY AND PRACTICE OF SUSTAINABLE DEVELOPMENT, vol.2024, no. , pp.1-51, 2024 (SCI-Expanded)
- II. **A New Look at Cross-Country Aggregation in the Global VAR Approach: Theory and Monte Carlo Simulation**
GÜNDÜZ H. İ., EMİRMAHMUTOĞLU F., Yücel M. E.
Computational Economics, 2024 (SCI-Expanded)
- III. **Disaggregating Renewable Energy-Growth Nexus: W-ARDL and W-Toda-Yamamoto Approaches**
Akan T., Gündüz H. İ., Emirmahmutoğlu F., Işık A. H.
RENEWABLE AND SUSTAINABLE ENERGY REVIEWS, no. , pp.1-82, 2023 (SCI-Expanded)
- IV. **Disaggregating renewable energy-growth nexus: W-ARDL and W-Toda-Yamamoto approaches**
AKAN T., GÜNDÜZ H. İ., EMİRMAHMUTOĞLU F., IŞIK A. H.
RENEWABLE & SUSTAINABLE ENERGY REVIEWS, vol.188, 2023 (SCI-Expanded)
- V. **Why are some countries cleaner than others? New evidence from macroeconomic governance**
Akan T., Gündüz H. İ., Vanlı T., Zeren A. B., Işık A. H., Mashadihasanlı T.
ENVIRONMENT, DEVELOPMENT AND SUSTAINABILITY A MULTIDISCIPLINARY APPROACH TO THE THEORY AND PRACTICE OF SUSTAINABLE DEVELOPMENT, pp.6167-6223, 2023 (SCI-Expanded)

Articles Published in Other Journals

- I. **THE EFFECT OF AGING ON FAMILY BENEFITS SPENDING: A STUDY ON OECD COUNTRIES**
Kavurmacı A., GÜNDÜZ H. İ.
Sosyal Politika Çalışmaları Dergisi, vol.23, no.58, pp.11-43, 2023 (Peer-Reviewed Journal)
- II. **Is the Random Walk Hypothesis Valid for Fragile Economies in Tourism Sector?**
Gündüz H. İ., Tıraşoğlu M., Esenyel M.
Social Sciences Research Journal, vol.6, no.3, pp.22-29, 2017 (Peer-Reviewed Journal)
- III. **TESTING FOR SLOPE HOMOGENEITY IN DYNAMIC PANELS USING THE WILD BOOTSTRAP τ_{adj} TEST**
GÜNDÜZ H. İ.
Ekonometri ve İstatistik e-Dergisi, vol.1, no.26, pp.53-59, 2017 (Peer-Reviewed Journal)
- IV. **REVIEW OF RELATIONSHIP BETWEEN ENVIRONMENTAL POLLUTION AND INCOME: PANEL COINTEGRATION ANALYSIS AND ERROR CORRECTION MODEL**
Gündüz H. İ.
Marmara Üniversitesi İktisadi ve İdari Bilimler Dergisi, vol.36, no.1, pp.409-423, 2014 (Peer-Reviewed Journal)

Books & Book Chapters

- I. **What is Financialization?**
Akan T., Gündüz H. İ.
Routledge, London/New York , London, 2024
- II. **The Commodity Prices Shocks on Economic Activity in the Presence of a Trading Relationship: A**

Global VAR Analysis

Gündüz H. İ.

in: Current Methods and Applications in Econometrics (In Honour of Prof. Dr. Ahmet M. Gökçen), Prof. Dr. Nilgün ÇİL, Editor, ISTANBUL UNIVERSITY PRESS, İstanbul, pp.52-71, 2021

III. Basic GVAR approach of DdPS model: Turkey

Çil N., Gündüz H. İ.

in: Uygulamalı Ekonometrik Araştırmalar, Prof.Dr. Selahattin Güriş, Editor, Der Yayınları, İstanbul, pp.21-47, 2018

Refereed Congress / Symposium Publications in Proceedings

I. Why are some countries cleaner than Others

Akan T., Gündüz H. İ.

global summit on, Paris, France, 15 - 16 September 2022, pp.1-45

II. Why are some countries cleaner than others? New evidence from macroeconomic governance

Akan T., Gündüz H. İ.

Global Summit on Advances in Earth Science and Climate Change, Paris, France, 15 - 16 September 2022, pp.28-29

III. Bankalar İle Bireysel Müşterileri Arasındaki Anlaşmazlıkları Etkileyen Bankacılık Faktörleri

Mollaahmetoğlu E., Gündüz H. İ., Uzun S.

III. Uluslararası Bankacılık Kongresi, İstanbul, Turkey, 6 - 07 October 2022

IV. MGPPML Estimator for Heterogenous Multi-dimensional Panel Gravity Model

Yerdelen Tatoğlu F., Gündüz H. İ.

18. Uluslararası Ekonometri Yöneylem Araştırması ve İstatistik Sempozyumu, Antalya, Turkey, 17 - 20 October 2018, pp.100-102

V. Bootstrap Hausman Test for Poolability for Large N Panel Data Models: Monte Carlo Analysis

Gündüz H. İ., Yerdelen Tatoğlu F.

18. Uluslararası Ekonometri Yöneylem Araştırması ve İstatistik Sempozyumu, Antalya, Turkey, 17 - 20 October 2018, pp.118-121

VI. Modeling and Forecasting Volatility for Petroleum Products Prices in the European Region: GARCH Models

Çil N., Gündüz H. İ.

II. Uluslararası Ekonomi, Finans ve Ekonometri Öğrenci Sempozyumu (EFEOS), İstanbul, Turkey, 3 - 04 May 2018, pp.35

VII. Volatility estimation for petroleum product prices in Europe: A comparison between GARCH versus stochastic volatility

Çil N., Gündüz H. İ.

II. Uluslararası Ekonomi, Finans ve Ekonometri Öğrenci Sempozyumu (EFEOS), İstanbul, Turkey, 3 - 04 May 2018, pp.34

VIII. Is Convergence in Health Expenditures Valid for OECD Countries? Second Generation Panel Unit Root Tests

Gündüz H. İ., Yerdelen Tatoğlu F.

International Balkan and Near Eastern Social Sciences Conferences, Tekirdağ, Turkey, 24 - 25 March 2018, vol.1, no.3, pp.748-749

IX. The Relationship Between Tourism Revenues and Economic Growth in Mediterranean Countries: Panel Error Correction Model Analysis

Gündüz H. İ., Yerdelen Tatoğlu F.

International Balkan and Near Eastern Social Sciences Conferences, Tekirdağ, Turkey, 24 - 25 March 2018, vol.1, no.3, pp.748-749

X. Türkiye’de Eğitim Talebi Belirleyicilerinin Mekansal Panel Tobit Model Yardımıyla Belirlenmesi

TATLI S., YERDELEN TATOĞLU F., GÜNDÜZ H. İ.

18th International Symposium on Econometrics, Operations Research and Statistics, Trabzon, Turkey, 5 - 07

October 2017, pp.61

- XI. **DETERMINATION OF EDUCATIONAL DEMAND DETERMINANTS IN TURKEY USING SPATIAL PANEL TOBIT MODEL**
Tatlı S., Gündüz H. İ., Yerdelen Tatoğlu F.
18th International Symposium on Econometrics, Operations Research and Statistics, Trabzon, Turkey, 5 - 07 October 2017, pp.61
- XII. **SECOND GENERATION PANEL UNIT ROOT AND COINTEGRATION TESTS AND PANEL ERROR CORRECTION MODEL: ENVIRONMENTAL KUZNET CURVE**
Gündüz H. İ., Yerdelen Tatoğlu F.
18th International Symposium on Econometrics, Operations Research and Statistics, Trabzon, Turkey, 5 - 07 October 2017, pp.75
- XIII. **BOOTSTRAP CROSS-SECTION DEPENDENCY CDP TEST FOR PANEL DATA MODELS: MONTE CARLO ANALYSIS**
Gündüz H. İ., Yerdelen Tatoğlu F.
XVIII. Uluslararası Ekonometri, Yöneylem Araştırması ve İstatistik Sempozyumu 2017, Trabzon, Turkey, 5 - 07 October 2017, pp.23
- XIV. **Volatility Prediction with Modern Approaches Developed Using Errors for Various Markets**
Çil N., Gündüz H. İ.
I.Uluslararası Ekonomi, Finans ve Ekonometri Sempozyumu (ISEFE), İstanbul, Turkey, 21 - 23 September 2017, pp.15
- XV. **Export and growth: robust estimation of long-term impact in dynamic Panel Data Models for OECD countries**
Gündüz H. İ.
I.Uluslararası Ekonomi, Finans ve Ekonometri Sempozyumu (ISEFE), İstanbul, Turkey, 21 - 23 September 2017, pp.16
- XVI. **3-Dimensional Fixed And Random Effects Panel Data Models: Monte Carlo Analysis**
Gündüz H. İ., Yerdelen Tatoğlu F.
17th International Symposium on Econometrics, Operations Research and Statistics, Sivas, Turkey, 2 - 04 June 2016, pp.133-134
- XVII. **PARAMETER HOMOGENITY TEST IN CROSS SECTION DEPENDENT PANEL DATA MODELS: SIEVE BOOTSTRAP METHOD**
Gündüz H. İ., Emirmahmutoğlu F.
17th International Symposium on Econometrics, Operations Research and Statistics, Sivas, Turkey, 2 - 04 June 2016, pp.147-149
- XVIII. **DYNAMIC PANEL DATA MODELS MODERN APPROACHES: MACRO ECONOMIC APPLICATIONS**
Gündüz H. İ.
17th International Symposium on Econometrics, Operations Research and Statistics, Sivas, Turkey, 2 - 04 June 2016, pp.209-211
- XIX. **Fixed or Random Heterogeneous Panel Data Models: Hausman Test and Monte Carlo Analysis**
Yerdelen Tatoğlu F., Gündüz H. İ.
16. Uluslararası Ekonometri, Yöneylem Araştırması ve İstatistik Sempozyumu, Edirne, Turkey, 8 - 10 May 2015, pp.1-25
- XX. **Fixed or Random Heterogeneous Panel Data Models: Hausman Test and Monte Carlo analysis**
Tatoğlu F. Y., Gündüz H. İ.
XVIth INTERNATIONAL SYMPOSIUM ON ECONOMETRICS, OPERATIONS RESEARCH AND STATISTICS, Edirne, Turkey, 7 - 12 May 2015, pp.196-197
- XXI. **Testing of parameter homogeneity by Bootstrap method in Panel data models**
Gündüz H. İ.
XVIth INTERNATIONAL SYMPOSIUM ON ECONOMETRICS, OPERATIONS RESEARCH AND STATISTICS, Edirne, Turkey, 7 - 12 May 2015, pp.198-199
- XXII. **Analysis Of The Impact Of Working Capital Management On Company Performance Using Swamy's**

Random Coefficients Model

Topak M. S., Tatoğlu F. Y., Gündüz H. İ.

İstanbul Ekonomi ve Finans Kongresi ICEF 2014, İstanbul, Turkey, 8 - 09 September 2014, pp.1-25

XXIII. Analysis Of The Long-Term Validity Of The Financial Asset Pricing Model

Gündüz H. İ., Tatoğlu F. Y., Topak M. S.

İstanbul Ekonomi ve Finans Kongresi, İstanbul, Turkey, 8 - 09 September 2014, pp.1-25

Other Publications

I. Fundamental, Regressive, and Structural Financialization before and after the Great Recession

Akan T., Gündüz H. İ.

Other, pp.1-59, 2021

II. Why are Some Countries Cleaner than Others? New Theoretical and Empirical Evidence from Macroeconomics

Akan T., Gündüz H. İ.

Other, pp.1-38, 2021

III. Comparing the performance of parameter homogeneity tests in the panel data models and analysing of the relationship between risk with rate of return

Gündüz H. İ.

Other, pp.1-157, 2014

Supported Projects

GÜNDÜZ H. İ., Project Supported by Other Official Institutions, Öğretim Üyesi Yetiştirme Projesi, 2012 - Continues

Gündüz H. İ., TÜBİTAK Project, Inference on Relationships between Energy and Economics with Mixed Frequency Time Series, 2022 - 2023

Zülfikar H., Gündüz H. İ., Project Supported by Other Private Institutions, Etki Unsurları ve Hedef Gruplar Bazında Ekonomik Etki ve Ölçme Değerlendirme Modeli, 2022 - 2022

Zülfikar H., Gündüz H. İ., Ministry of Youth and Sports, Youth centers service perception and performance measurement and service performance index research., 2020 - 2022

Metrics

Publication: 38

Congress and Symposium Activities

XVIth INTERNATIONAL SYMPOSIUM ON ECONOMETRICS, OPERATIONS RESEARCH AND STATISTICS, Attendee, Edirne, Turkey, 2015

Awards

Gündüz H. İ., TEK PhD Thesis Awards (<https://www.tek.org.tr/?sayfa=doktora-tezi-odulleri>), Türkiye Ekonomi Kurumu, December 2021

Gündüz H. İ., Ünal Aysal Thesis Competition, İktisadi Araştırmalar Vakfı, October 2014