

**International Publications (SSCI and JEL)**

**MIDAS volatility forecast performance under market stress: Evidence from emerging stock markets**, forthcoming, 2012 November, (with Emre Alper, Salih Fendoğlu), *Economics Letters*

**" The role of Regime Shifts in the Term Structure of Interest Rates: Further evidence from an Emerging Market ,"** 2012, forthcoming, *Emerging Markets Trade and Finance*, (with Ege Yazgan)

A Test for Density Forecast Comparison 2007, (with Yong Bao and Tae Hwy Lee and), *Journal of Forecasting*, vol. 26(3), pages 203-225.

Evaluating VaR Models in Emerging Markets:A Reality Check, (with Bao Yong and Tae Hwy

Lee), 2006, *Journal of Forecasting*, 25,2 , **101-128**

Forecasting Japanese Interest Rates, forthcoming 2007, **Forecasting Letters**, (with Ben

Nowman),

“An Empirical Comparison of Interest Rates Using A Interest Rate Model and Nonparametric

Methods” (2003), (with Ben Nowman), **Applied Economic Letters**, 10-15, 647-651.

“Comparing Continuous Time and Nonparametric Modelling in US Interest Rate Models”

(2003), **International Review of Financial Analysis**, 12, 25-34 (with Ben Nowman)

“Comparing Forecasting Ability of Parametric and Non-parametric Methods: An Application

with Monthly Canadian Interest Rates” (2003), **Applied Financial Economics**, 13, 3, 169-

176.

Assessing the Risk Forecasts For Japanese Stock Market (2002), **Japan and the World**

**Economy**, 14, 63–85, (with Tae Hwy Lee).

Intraday Volatility Modeling of Stock Returns: An Evidence from an Emerging Market (2002),

**International Journal of Business and Economics**, 1, 1, 17-24. (with Burç Kayacan and

Thanasis Stengos)

"Estimation of Continuous Time Portfolio Selection Model: An Application with UK

Data"(2000),

*Empirical Economics*, 25, 93-109.

Speed of Adjustment Towards Equilibrium An Application with US Stock Price and

Dividends (1998), **Applied Financial Economics**, 8, 4, 367-377.

*Emerging Markets in Financial Crisis: Capital Flows, Savings, Debt and Banking Reform*, Volume: 29 Issue: 9 Pages: 1295-1296, **World Economy**, 2006. (Book review)

### **Working papers**

Burak Saltoglu & Jon Danielsson, 2003. "[Anatomy of a Market Crash: A Market Microstructure Analysis of the Turkish Overnight Liquidity Crisis](#)," [FMG Discussion Papers](#) dp456, Financial Markets Group, London School of Economics.

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Financial Crisis and Networks , 2012, (with Taylan Yenilmez),

### **Work in progress**

Volatility Modelling in Crude Oil Market

Comparing Network Centrality During Financial Crashes

### **Articles in Domestic Refereed Journals**

I have 6 refereed domestic papers in various journals on Business Cycles, Time Series and

### **Books and Funded Projects (in Turkish)**

Volatility of ISE Returns within the Context of Macroeconomic Fundamentals, (1998), IMKB

Publications, (with Hurşit Günes)

A Time Series Investigation of Capital Movements, ITO Publications, (with Taner Berksoy)