

## Prof. Dr. ADNAN KASMAN

### Kişisel Bilgiler

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### Biyografi

I obtained my M.A. and Ph.D. in Economics from Vanderbilt University, and I currently serve as a Professor of Economics in the Faculty of Business at Dokuz Eylül University in Turkey. I have also held academic appointments in the Department of Economics at Vanderbilt University, Adnan Menderes University, Izmir University of Economics (part-time), and the University of California-Santa Cruz (Research Fellow), where I taught undergraduate and graduate courses in econometrics, statistics, financial economics, managerial economics, quantitative methods, game theory, and mathematical economics. My research is primarily focused on the efficiency, competition, risk, and stability of financial institutions. I have also published papers on volatility and the forecasting of financial variables. I have recently expanded my research to include energy economics, and I have published several papers in this area. My published papers have appeared in a number of journals, including the International Business Review, Empirical Economics, Economic Modeling, Applied Economics, Emerging Market Review, Journal of International Financial Markets, Institutions & Money, Economic Systems, The North American Journal of Economics and Finance, Journal of Applied Economics, Empirica, Physica A, Energy Economics, Energy, Environmental Science and Pollution Research, Bulletin of Economic Research, Emerging Markets Trade and Finance, International Review of Applied Economics, and International Journal of the Economics of Business. My research has also been frequently cited by researchers in related fields.

### Eğitim Bilgileri

Doktora, Vanderbilt University, Department of Economics, Amerika Birleşik Devletleri 1994 - 1999

Yüksek Lisans, Vanderbilt University, Department of Economics, Amerika Birleşik Devletleri 1994 - 1997

Yüksek Lisans, Western Michigan University, Department of Economics, Amerika Birleşik Devletleri 1993 - 1994

Lisans, Dokuz Eylül Üniversitesi, İktisadi ve İdari Bilimler Fakültesi, İktisat Bölümü, Türkiye 1987 - 1991

### Yabancı Diller

İngilizce, C1 İleri

### Araştırma Alanları

Sosyal ve Beşeri Bilimler

## Akademik Unvanlar / Görevler

Prof. Dr., Dokuz Eylül Üniversitesi, İşletme Fakültesi, İngilizce İktisat Bölümü, 2023 - Devam Ediyor  
Prof. Dr., Aydın Adnan Menderes Üniversitesi, Aydın İktisat Fakültesi, İktisat Bölümü, 2020 - 2023  
Prof. Dr., Dokuz Eylül Üniversitesi, İşletme Fakültesi, İngilizce İktisat Bölümü, 2010 - 2020  
Prof. Dr., University of California, Santa Cruz, Department of Economics, 2011 - 2011  
Prof. Dr., İzmir Ekonomi Üniversitesi, İktisadi Ve İdari Bilimler Fakültesi, 2011 - 2011  
Doç. Dr., İzmir Ekonomi Üniversitesi, İşletme Fakültesi, Uluslararası Ticaret Ve Finansman Bölümü, 2005 - 2010  
Doç. Dr., Dokuz Eylül Üniversitesi, İşletme Fakültesi, İngilizce İktisat Bölümü, 2005 - 2010  
Dr. Öğr. Üyesi, Dokuz Eylül Üniversitesi, İşletme Fakültesi, İngilizce İktisat Bölümü, 2002 - 2005

## Akademik İdari Deneyim

Rektör, Dokuz Eylül Üniversitesi, 2016 - 2018  
Bölüm Başkan Yardımcısı, Dokuz Eylül Üniversitesi, 2004 - 2005

## Yönetilen Tezler

KASMAN A., Two essays on the dynamics of environmental technical efficiency in EU member and candidate countries, Doktora, Y.SELMAN(Öğrenci), 2017  
KASMAN A., Causality relationship between insurance development and economic growth – the case of Turkey, Yüksek Lisans, B.SRBINOSKI(Öğrenci), 2016  
KASMAN A., Pairs trading in most traded Turkish bank stocks, Yüksek Lisans, K.ÖNDE(Öğrenci), 2016  
KASMAN A., The performance of banks in Kazakhstan, Yüksek Lisans, K.MEKENBAYEVA(Öğrenci), 2014  
KASMAN A., The impacts of volume on volatility: Evidence from the Turkish derivative market, Yüksek Lisans, R.TUNÇ(Öğrenci), 2014  
KASMAN A., Analysis of monetary transmission channels in Turkey, Yüksek Lisans, E.TÜRKER(Öğrenci), 2013  
DURAK M. G., KASMAN A., Value relevance of accounting measures in pre- and post-global financial crisis periods: Turkey case, Doktora, Ş.GÜRARDA(Öğrenci), 2012  
KASMAN A., KASMAN A., HHT analizine ilişkin yeni yaklaşımlar: Sermaye piyasası üzerine bir uygulama, Doktora, E.TORUN(Öğrenci), 2012  
KASMAN A., Birleşme ve satın almaların Türk bankacılık sisteminin performansına etkisi, Doktora, F.DİLVİN(Öğrenci), 2011  
KASMAN A., The impact of energy consumption and carbon gas emmissions on economic growth in new EU member and candidate countries, Yüksek Lisans, Y.SELMAN(Öğrenci), 2011  
KASMAN A., The relationship between economic growth and financial development in the EU member and candidate countries: Evidence from dynamic and static panel data models, Yüksek Lisans, M.SEÇKİN(Öğrenci), 2009  
KASMAN A., Modeling volatility of Turkish stock index futures, Yüksek Lisans, T.YILMAZ(Öğrenci), 2009  
KASMAN A., Underpricing of initial public offerings listed on the İstanbul Stock Exchange (ISE), Yüksek Lisans, Ş.ZOZAN(Öğrenci), 2007

## SCI, SSCI ve AHCI İndekslerine Giren Dergilerde Yayınlanan Makaleler

- I. **Stochastic and club convergence analysis of environmental tax revenues across EU countries**  
KASMAN A., KASMAN S.  
Environmental Science and Pollution Research, cilt.31, sa.58, ss.66512-66534, 2024 (SCI-Expanded)
- II. **Convergence of air pollution-related death rates across EU countries**  
KASMAN A., KASMAN S., Yildirim B.

Atmospheric Pollution Research, cilt.15, sa.8, 2024 (SCI-Expanded)

- III. **Efficiency of multinational banks: Impacts of geographic and product loci**  
Yildirim C., KASMAN A., Gulamhussen M. A.  
International Business Review, cilt.32, sa.5, 2023 (SSCI)
- IV. **The impact of obesity and income on happiness: Evidence from EU countries**  
Kasman S., Kasman A.  
PANOECOMICUS, cilt.70, sa.2, ss.303-319, 2023 (SSCI)
- V. **Impact of foreign ownership on market power: Do regional banks behave differently in ASEAN countries?**  
Yildirim C., KASMAN A., Hamid F. S.  
Economic Modelling, cilt.105, 2021 (SSCI)
- VI. **Market power evolution and convergence in European banking: An empirical note**  
Yildirim C., Kasman A.  
BULLETIN OF ECONOMIC RESEARCH, cilt.73, sa.4, ss.535-544, 2021 (SSCI)
- VII. **Convergence in obesity and overweight rates across OECD countries: evidence from the stochastic and club convergence tests**  
KASMAN S., Kasman A.  
EMPIRICAL ECONOMICS, cilt.61, sa.2, ss.1063-1096, 2021 (SSCI)
- VIII. **Towards a common renewable future: The System-GMM approach to assess the convergence in renewable energy consumption of EU countries**  
BERK İ., Kasman A., Kilinc D.  
ENERGY ECONOMICS, cilt.87, 2020 (SSCI)
- IX. **Convergence of renewable energy consumption in the EU-15: evidence from stochastic and club convergence tests**  
Kasman A., KASMAN S.  
ENVIRONMENTAL SCIENCE AND POLLUTION RESEARCH, cilt.27, sa.6, ss.5901-5911, 2020 (SCI-Expanded)
- X. **Environmental technical efficiency in EU member and candidate countries: A parametric hyperbolic distance function approach**  
DUMAN Y. S., Kasman A.  
ENERGY, cilt.147, ss.297-307, 2018 (SCI-Expanded)
- XI. **Convergence in bank performance: Evidence from Latin American banking**  
Carvalho O., Kasman A.  
NORTH AMERICAN JOURNAL OF ECONOMICS AND FINANCE, cilt.39, ss.127-142, 2017 (SSCI)
- XII. **TECHNICAL EFFICIENCY AND TOTAL FACTOR PRODUCTIVITY IN THE KAZAKH BANKING INDUSTRY**  
Kasman A., Mekenbayeva K.  
ACTA OECONOMICA, cilt.66, sa.4, ss.685-709, 2016 (SSCI)
- XIII. **Bank size, competition and risk in the Turkish banking industry**  
Kasman A., KASMAN S.  
EMPIRICA, cilt.43, sa.3, ss.607-631, 2016 (SSCI)
- XIV. **Multimarket contact, market power and financial stability in the Turkish banking industry**  
KASMAN S., Kasman A.  
EMPIRICAL ECONOMICS, cilt.50, sa.2, ss.361-382, 2016 (SSCI)
- XV. **Bank competition, concentration and financial stability in the Turkish banking industry**  
KASMAN S., Kasman A.  
ECONOMIC SYSTEMS, cilt.39, sa.3, ss.502-517, 2015 (SSCI)
- XVI. **The Latin American bank capital buffers and business cycle: Are they pro-cyclical?**  
Carvalho O., Kasman A., Kontbay-Busun S.  
Journal of International Financial Markets, Institutions and Money, cilt.36, ss.148-160, 2015 (SSCI)
- XVII. **CO2 emissions, economic growth, energy consumption, trade and urbanization in new EU member and candidate countries: A panel data analysis**  
Kasman A., DUMAN Y. S.

- ECONOMIC MODELLING, cilt.44, ss.97-103, 2015 (SSCI)
- XVIII. **FINANCIAL STABILITY, COMPETITION AND EFFICIENCY IN LATIN AMERICAN AND CARIBBEAN BANKING**  
Kasman A., Carvallo O.  
JOURNAL OF APPLIED ECONOMICS, cilt.17, sa.2, ss.301-324, 2014 (SSCI)
- XIX. **The dynamic relationship between earnings volatility, concentration, stability and size in the Turkish banking sector**  
Kasman A., Kirbas-Kasman S.  
APPLIED ECONOMICS LETTERS, cilt.20, sa.12, ss.1187-1192, 2013 (SSCI)
- XX. **Efficiency Convergence in All EU Member and Candidate Countries' Banking Markets A Dynamic Panel Data Analysis**  
Kasman A., KASMAN S.  
EASTERN EUROPEAN ECONOMICS, cilt.51, sa.3, ss.50-70, 2013 (SSCI)
- XXI. **Efficiency and Risk in Latin American Banking: Explaining Resilience**  
Kasman A., Carvallo O.  
EMERGING MARKETS FINANCE AND TRADE, cilt.49, sa.2, ss.105-130, 2013 (SSCI)
- XXII. **TOTAL FACTOR PRODUCTIVITY AND CONVERGENCE: EVIDENCE FROM OLD AND NEW EU MEMBER COUNTRIES' BANKING SECTORS**  
Kasman A., Kasman S., Ayhan D., TORUN E.  
JOURNAL OF BUSINESS ECONOMICS AND MANAGEMENT, cilt.14, 2013 (SSCI)
- XXIII. **TESTING PROFIT AND STRUCTURE RELATIONSHIP IN THE EUROPEAN BANKING MARKETS USING EFFICIENCY MEASURES**  
Kasman A., KASMAN S., TURGUTLU E.  
DEVELOPING ECONOMIES, cilt.49, sa.4, ss.404-428, 2011 (SSCI)
- XXIV. **Performance of European insurance firms in the single insurance market**  
Kasman A., TURGUTLU E.  
International Review of Applied Economics, cilt.25, sa.3, ss.363-378, 2011 (SCI-Expanded)
- XXV. **Efficiency, Productivity and Stock Performance: Evidence from the Turkish Banking Sector**  
KASMAN S., Kasman A.  
PANOECONOMICUS, cilt.58, sa.3, ss.355-372, 2011 (SSCI)
- XXVI. **Estimating time-varying conditional correlations between economic growth and carbon dioxide emissions volume**  
Kasman A.  
JOURNAL OF ENVIRONMENTAL PROTECTION AND ECOLOGY, cilt.12, sa.4, ss.1601-1607, 2011 (SCI-Expanded)
- XXVII. **Consolidation and Competition in the Banking Industries of the EU Member and Candidate Countries**  
Kasman A.  
EMERGING MARKETS FINANCE AND TRADE, cilt.46, sa.6, ss.121-139, 2010 (SSCI)
- XXVIII. **Consolidation and commercial bank net interest margins: Evidence from the old and new European Union members and candidate countries**  
Kasman A., Tunc G., Vardar G., Okan B.  
ECONOMIC MODELLING, cilt.27, sa.3, ss.648-655, 2010 (SSCI)
- XXIX. **Testing the Purchasing Power Parity Hypothesis for the New Member and Candidate Countries of the European Union: Evidence from Lagrange Multiplier Unit Root Tests with Structural Breaks**  
KASMAN S., Kasman A., Ayhan D.  
EMERGING MARKETS FINANCE AND TRADE, cilt.46, sa.2, ss.53-65, 2010 (SSCI)
- XXX. **Dual long memory property in returns and volatility: Evidence from the CEE countries' stock markets**  
Kasman A., KASMAN S., TORUN E.  
EMERGING MARKETS REVIEW, cilt.10, sa.2, ss.122-139, 2009 (SSCI)
- XXXI. **The impact of De Jure and De Facto exchange rate regimes on lite volatility of macroeconomic variables**

- Ayhan A. D., Kasman A.  
IKTISAT ISLETME VE FINANS, cilt.24, sa.278, ss.46-69, 2009 (SSCI)
- XXXII. **Cost efficiency and scale economies in the Turkish insurance industry**  
Kasman A., TURGUTLU E.  
APPLIED ECONOMICS, cilt.41, sa.24, ss.3151-3159, 2009 (SSCI)
- XXXIII. **The impact of sudden changes on the persistence of volatility: evidence from the BRIC countries**  
Kasman A.  
APPLIED ECONOMICS LETTERS, cilt.16, sa.7, ss.759-764, 2009 (SSCI)
- XXXIV. **The impact of futures trading on volatility of the underlying asset in the Turkish stock market**  
Kasman A., KASMAN S.  
PHYSICA A-STATISTICAL MECHANICS AND ITS APPLICATIONS, cilt.387, sa.12, ss.2837-2845, 2008 (SCI-Expanded)
- XXXV. **Monetary policy convergence of potential EMU accession countries: A cointegration analysis with shifting regimes**  
Kasman A., Kirbas-Kasman S., Turgutlu E.  
ECONOMIC MODELLING, cilt.25, sa.2, ss.340-350, 2008 (SSCI)
- XXXVI. **Foreign exchange reserves and exchange rates in Turkey: Structural breaks, unit roots and cointegration**  
Kasman A., Ayhan D.  
ECONOMIC MODELLING, cilt.25, sa.1, ss.83-92, 2008 (SSCI)
- XXXVII. **Fisher hypothesis revisited - A fractional cointegration analysis**  
Kasman S., Kasman A., Turgutlu E.  
EMERGING MARKETS FINANCE AND TRADE, cilt.42, sa.6, ss.59-76, 2006 (SSCI)
- XXXVIII. **Cost and profit efficiencies in transition banking: the case of new EU members**  
Kasman A., Yildirim C.  
APPLIED ECONOMICS, cilt.38, sa.9, ss.1079-1090, 2006 (SSCI)
- XXXIX. **Efficiency and scale economies in transition economies - Evidence from Poland and the Czech Republic**  
Kasman A.  
EMERGING MARKETS FINANCE AND TRADE, cilt.41, sa.2, ss.60-81, 2005 (SSCI)
- XL. **Cost efficiency in the Latin American and Caribbean banking systems**  
Carvallo O., Kasman A.  
Journal of International Financial Markets, Institutions and Money, cilt.15, sa.1, ss.55-72, 2005 (SCI-Expanded)
- XLI. **Nominal and real convergence between the CEE countries and the EU: a fractional cointegration analysis**  
Kasman A., Kirbas-Kasman S., Turgutlu E.  
APPLIED ECONOMICS, cilt.37, sa.21, ss.2487-2500, 2005 (SSCI)

## **Diğer Dergilerde Yayınlanan Makaleler**

- I. **Stability, Competition, and Concentration in the Turkish Insurance Sector**  
Kasman A., Kasman S., Öztürk (Gökalp) G.  
INTERNATIONAL JOURNAL OF THE ECONOMICS OF BUSINESS, cilt.27, sa.2, ss.269-289, 2020 (Hakemli Dergi)
- II. **Efficiency and productivity convergence in health care systems: Evidence from EU member countries**  
Kasman A., Kasman S., Gökalp (Öztürk) G.  
MIDDLE EAST TECHNICAL UNIVERSITY STUDIES IN DEVELOPMENT, cilt.46, sa.2, ss.227-250, 2019 (Hakemli Dergi)
- III. **The Role of International Trade and Urbanization on Environmental Technical Efficiency in EU Member and Candidate Countries**  
DUMAN Y. S., Kasman A.  
EGE ACADEMIC REVIEW, cilt.17, sa.4, ss.481-492, 2017 (ESCI)

- IV. **Value Relevance of Accounting Measures in Pre-and Post-Financial Crisis Periods: Turkey Case.**  
Kasman A.  
Journal of Finance, Accounting & Management, cilt.7, sa.2, ss.75-87, 2016 (Hakemli Dergi)
- V. **Value Relevance of Accounting Measures in Pre-and Post-Financial Crisis Periods: Turkey Case**  
GÜRARDA Ş., DURAK M. G., KASMAN A.  
Journal of Finance, Accounting and Management, cilt.7, sa.2, ss.75-87, 2016 (Hakemli Dergi)
- VI. **A Note on Bank Capital Buffer Portfolio Risk and Business Cycle**  
KONTBAY BUSUN S., KASMAN A., ONAT T.  
Ege Akademik Bakış, cilt.15, sa.1, ss.1-7, 2015 (Hakemli Dergi)
- VII. **Ege Academic Review**  
Kasman A.  
EGE ACADEMIC REVIEW, cilt.15, sa.1, ss.1-7, 2015 (Hakemli Dergi)
- VIII. **Long memory in spot market volatility and futures trading volume: Evidence from the Turkish stock market**  
Kasman A.  
International Journal of Statistics & Economics, cilt.5, sa.10, ss.1-11, 2010 (Hakemli Dergi)
- IX. **Estimating Value-at-Risk for the Turkish Stock Index Futures in the Presence of Long Memory Volatility**  
Kasman A.  
Central Bank Review, cilt.9, sa.1, ss.1-14, 2009 (Hakemli Dergi)
- X. **Total Factor productivity in the Turkish insurance industry**  
Kasman A., TURGUTLU E.  
International Journal of the Economics of Business, cilt.16, sa.2, ss.239-247, 2009 (Scopus)
- XI. **Testing stochastic convergence among the regions of Turkey**  
KASMAN A., TURGUTLU E.  
The International Journal of Emerging and Transition Economies, cilt.2, sa.1, ss.81-98, 2009 (Hakemli Dergi)
- XII. **The Turkish Stock Market Integration with Developed and Emerging Countries' Stock Markets: Evidence from Cointegration Tests with and without Regime Shifts**  
Kasman A.  
REVIEW OF MIDDLE EAST ECONOMICS AND FINANCE, cilt.5, sa.1, ss.24-49, 2009 (Hakemli Dergi)
- XIII. **The Impact of Custom Union Agreement on the Integration of Turkish Stock Market with the Major Trading Partners in Europe**  
Kasman A.  
ISE REVIEW, cilt.10, sa.39, ss.41-57, 2008 (Hakemli Dergi)
- XIV. **Competitive Conditions in the Turkish Non-Life Insurance Industry**  
Kasman A., Turgutlu E.  
REVIEW OF MIDDLE EAST ECONOMICS AND FINANCE, cilt.4, sa.1, ss.81-96, 2008 (Hakemli Dergi)
- XV. **Long Memory in the Turkish Stock Market Return and Volatility**  
Kasman A.  
Central Bank Review, cilt.2, sa.2, ss.13-27, 2007 (Hakemli Dergi)
- XVI. **Türk sigortacılık şirketlerinde etkinlik: Deterministik ve şans kısıtlı veri zarflama analizi**  
Kasman A.  
İktisat İşletme ve Finans, cilt.22, sa.251, ss.85-102, 2007 (Hakemli Dergi)
- XVII. **Türk Hisse Senedi Piyasası etkin mi Yapısal Kırılmalı Birim Kök Testlerinin Uygulanması**  
KASMAN A., KIRKULAK ULUDAĞ B.  
İktisat İşletme Ve Finans, sa.253/68-78/2007, ss.82007, 2007 (Hakemli Dergi)
- XVIII. **An empirical analysis of trading volume and return volatility relationship in the Turkish Stock Market**  
Kasman A.  
EGE ACADEMIC REVIEW, cilt.6, sa.2, ss.115-125, 2006 (Hakemli Dergi)
- XIX. **Technical change in banking: Evidence from transition countries**

- Kasman A., Kirbas-Kasman S.  
International Journal of the Economics of Business, cilt.13, sa.1, ss.129-144, 2006 (Scopus)
- XX. **REEL EFEKTİF DÖVİZ KURUNUN İHRACAT ARZI ÜZERİNE ETKİSİ**  
Kasman A.  
Öneri Dergisi, cilt.6, sa.23, ss.197-203, 2005 (Hakemli Dergi)
- XXI. **Cari Açık Büyümenin mi Aşırı Değerli TL'nin mi Sonucudur?**  
Kasman A.  
İktisat İşletme ve Finans, cilt.20, sa.233, ss.88-98, 2005 (Hakemli Dergi)
- XXII. **Exchange rate uncertainty in Turkey and its impact on export volume**  
Kasman A.  
METU Studies in Development, cilt.32, sa.2, ss.41-58, 2005 (Hakemli Dergi)
- XXIII. **Turizm Gelirleri Ve Ekonomik Büyüme Arasındaki Eşbütünlük Ve Nedensellik İlişkisi**  
Kasman A.  
İktisat İşletme ve Finans, cilt.19, sa.220, ss.122-132, 2004 (Hakemli Dergi)
- XXIV. **Banking Efficiency During the Financial Crisis Period**  
Kasman A.  
ISE REVIEW, cilt.7, sa.25-26, ss.65-82, 2003 (Hakemli Dergi)
- XXV. **Volatility of ISE and Business Cycle**  
Kasman A.  
Central Bank Review, cilt.3, sa.1, ss.67-84, 2003 (Hakemli Dergi)
- XXVI. **The Performance of Turkish Commercial Banks in the Deregulated Period**  
KASMAN A., KASMAN S.  
Dokuz Eylül University, Journal of Faculty of Business, cilt.4, ss.116-137, 2003 (Hakemli Dergi)
- XXVII. **Volatility In The Turkish Stock Market: An Industry-Level Analysis**  
Kasman A.  
EGE ACADEMIC REVIEW, cilt.2, sa.2, ss.29-41, 2002 (Hakemli Dergi)
- XXVIII. **Cost Efficiency, Scale Economies, and Technological Progress in Turkish Banking**  
Kasman A.  
Central Bank Review, cilt.2, sa.1, ss.1-20, 2002 (Hakemli Dergi)
- XXIX. **Competitive conditions in the Turkish banking industry**  
Kasman A.  
EGE ACADEMIC REVIEW, cilt.1, sa.2, ss.72-82, 2001 (Hakemli Dergi)
- XXX. **The profit-structure relationship in the Turkish banking industry using direct measures of efficiency**  
Kasman A.  
EGE ACADEMIC REVIEW, cilt.1, sa.1, ss.141-164, 2001 (Hakemli Dergi)

## Metrikler

Yayın: 71

Atf (WoS): 1812

Atf (Scopus): 2191

H-İndeks (WoS): 17

H-İndeks (Scopus): 18