

## **Prof. SAADET KASMAN**

### **Personal Information**

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### **International Researcher IDs**

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Publons / Web Of Science ResearcherID: ABF-8195-2020

ScopusID: 15750920800

Yoksis Researcher ID: 26416

### **Education**

Doctorate, Vanderbilt University, United States Of America 1997 - 2002

Postgraduate, Vanderbilt University, United States Of America 1995 - 1997

Undergraduate, Dokuz Eylul University, İktisadi ve İdari Bilimler Fakültesi, İktisat Bölümü, Turkey 1987 - 1991

### **Foreign Languages**

English, C1 Advanced

### **Dissertations**

Doctorate, Volatility of the Turkish Stock Market, Vanderbilt University, 2002

Postgraduate, The effect of exchange rate volatility on Turkey's export, Vanderbilt University, 1997

### **Research Areas**

Social Sciences and Humanities

### **Academic Positions**

Professor, Dokuz Eylul University, İşletme Fakültesi, İktisat Bölümü, 2011 - Continues

Associate Professor, Dokuz Eylul University, İşletme Fakültesi, İktisat Bölümü, 2006 - 2011

Assistant Professor, Dokuz Eylul University, İşletme Fakültesi, İktisat Bölümü, 2003 - 2006

Lecturer PhD, Celâl Bayar Üniversitesi, İktisadi Ve İdari Bilimler Fakültesi, İktisat Bölümü, 2003 - 2003

### **Academic and Administrative Experience**

Dokuz Eylul University, 2014 - 2018

## Courses

### Postgraduate

Macroeconomics Theory , Postgraduate, 2010 - 2011, 2009 - 2010, 2007 - 2008

Macroeconomics, Postgraduate, 2008 - 2009, 2007 - 2008

### Undergraduate

Monetary Theory and Policy, Undergraduate, 2013 - 2014, 2012 - 2013, 2011 - 2012, 2010 - 2011, 2009 - 2010, 2008 - 2009, 2007 - 2008, 2006 - 2007, 2005 - 2006, 2004 - 2005, 2003 - 2004

Money and Banking, Undergraduate, 2013 - 2014, 2012 - 2013, 2011 - 2012, 2010 - 2011, 2009 - 2010, 2008 - 2009, 2007 - 2008, 2006 - 2007, 2005 - 2006, 2004 - 2005, 2003 - 2004

Financial Economics, Undergraduate, 2012 - 2013, 2011 - 2012, 2010 - 2011, 2009 - 2010, 2008 - 2009, 2007 - 2008

Macroeconomics, Undergraduate, 2012 - 2013, 2011 - 2012, 2010 - 2011, 2009 - 2010, 2008 - 2009, 2007 - 2008, 2006 - 2007, 2005 - 2006, 2004 - 2005

Topics in Financial Economics, Undergraduate, 2011 - 2012, 2010 - 2011, 2009 - 2010, 2008 - 2009, 2007 - 2008

Microeconomics, Undergraduate, 2004 - 2005, 2003 - 2004

## Supervised Theses

KASMAN S., Sustainability performance of banks in BIST sustainability index, Postgraduate, G.İBİŞ(Student), 2023

KASMAN S., Suç oranı ve ekonomik büyüme, Doctorate, E.ADIYAMAN(Student), 2022

KASMAN S., Ekonomik büyüme ve sağlık üzerine denemeler, Doctorate, G.ÖZTÜRK(Student), 2022

KASMAN S., Kriz teorileri ışığında Türkiye'nin ekonomik krizleri ve 6-8 yıllık periyotların krizlerdeki önemi, Postgraduate, U.YOLCU(Student), 2018

KASMAN S., Finansal Kuznets Eğrisinin Avrupa Birliği üyesi ülkeler ve Avrupa Birliğine aday ülkeler için test edilmesi, Postgraduate, M.FATİH(Student), 2017

KASMAN S., OECD ülkelerindeki sağlık sistemlerinin performansı, Postgraduate, G.ÖZTÜRK(Student), 2014

KASMAN S., Önlem alma zamanı mı(?): Kriz tahminlemede hatanın en aza indirilmesi, Postgraduate, T.SAĞLAMDEMİR(Student), 2013

KASMAN S., Bank concentration and economic growth: Evidence from EU, Postgraduate, A.KÖSE(Student), 2010

KASMAN S., Türkiye'de hisse senedi piyasası ve döviz piyasası arasındaki oynaklığın yayılma etkisi, Postgraduate, O.ÖZENGİN(Student), 2008

## Journal articles indexed in SCI, SSCI, and AHCI

- I. **Stochastic and club convergence analysis of environmental tax revenues across EU countries**  
KASMAN A., KASMAN S.  
Environmental Science and Pollution Research, vol.31, no.58, pp.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, vol.15, no.8, 2024 (SCI-Expanded)
- III. **The impact of obesity and income on happiness: Evidence from EU countries**  
Kasman S., Kasman A.  
PANOECONOMICUS, vol.70, no.2, pp.303-319, 2023 (SSCI)
- IV. **Convergence in Homicide Rates Across the European Union Countries: Toward an Effective and Genuine Security Union**  
Adiyaman E., KASMAN S.  
CRIME & DELINQUENCY, vol.69, no.1, pp.105-120, 2023 (SSCI)
- V. **Convergence in obesity and overweight rates across OECD countries: evidence from the stochastic and club convergence tests**  
KASMAN S., Kasman A.  
EMPIRICAL ECONOMICS, vol.61, no.2, pp.1063-1096, 2021 (SSCI)

- VI. **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, vol.27, no.6, pp.5901-5911, 2020 (SCI-Expanded)
- VII. **Bank size, competition and risk in the Turkish banking industry**  
Kasman A., KASMAN S.  
EMPIRICA, vol.43, no.3, pp.607-631, 2016 (SSCI)
- VIII. **Multimarket contact, market power and financial stability in the Turkish banking industry**  
KASMAN S., Kasman A.  
EMPIRICAL ECONOMICS, vol.50, no.2, pp.361-382, 2016 (SSCI)
- IX. **Bank competition, concentration and financial stability in the Turkish banking industry**  
KASMAN S., Kasman A.  
ECONOMIC SYSTEMS, vol.39, no.3, pp.502-517, 2015 (SSCI)
- X. **The dynamic relationship between earnings volatility, concentration, stability and size in the Turkish banking sector**  
Kasman A., Kirbas-Kasman S.  
APPLIED ECONOMICS LETTERS, vol.20, no.12, pp.1187-1192, 2013 (SSCI)
- XI. **Efficiency Convergence in All EU Member and Candidate Countries' Banking Markets A Dynamic Panel Data Analysis**  
Kasman A., KASMAN S.  
EASTERN EUROPEAN ECONOMICS, vol.51, no.3, pp.50-70, 2013 (SSCI)
- XII. **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, vol.14, 2013 (SSCI)
- XIII. **TESTING PROFIT AND STRUCTURE RELATIONSHIP IN THE EUROPEAN BANKING MARKETS USING EFFICIENCY MEASURES**  
Kasman A., KASMAN S., TURGUTLU E.  
DEVELOPING ECONOMIES, vol.49, no.4, pp.404-428, 2011 (SSCI)
- XIV. **The impact of interest rate and exchange rate volatility on banks' stock returns and volatility: Evidence from Turkey**  
KASMAN S., Vardar G., Tunc G.  
ECONOMIC MODELLING, vol.28, no.3, pp.1328-1334, 2011 (SSCI)
- XV. **Efficiency, Productivity and Stock Performance: Evidence from the Turkish Banking Sector**  
KASMAN S., Kasman A.  
PANOECOMICUS, vol.58, no.3, pp.355-372, 2011 (SSCI)
- XVI. **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, vol.46, no.2, pp.53-65, 2010 (SSCI)
- XVII. **Dual long memory property in returns and volatility: Evidence from the CEE countries' stock markets**  
Kasman A., KASMAN S., TORUN E.  
EMERGING MARKETS REVIEW, vol.10, no.2, pp.122-139, 2009 (SSCI)
- XVIII. **Long memory in stock returns: evidence from the major emerging Central European stock markets**  
KASMAN S., TURGUTLU E., Ayhan A. D.  
APPLIED ECONOMICS LETTERS, vol.16, no.17, pp.1763-1768, 2009 (SSCI)
- XIX. **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, vol.387, no.12, pp.2837-2845, 2008 (SCI-Expanded)

- XX. **Monetary policy convergence of potential EMU accession countries: A cointegration analysis with shifting regimes**  
Kasman A., Kirbas-Kasman S., Turgutlu E.  
ECONOMIC MODELLING, vol.25, no.2, pp.340-350, 2008 (SSCI)
- XXI. **Fisher hypothesis revisited - A fractional cointegration analysis**  
Kasman S., Kasman A., Turgutlu E.  
EMERGING MARKETS FINANCE AND TRADE, vol.42, no.6, pp.59-76, 2006 (SSCI)
- XXII. **Nominal and real convergence between the CEE countries and the EU: a fractional cointegration analysis**  
Kasman A., Kirbas-Kasman S., Turgutlu E.  
APPLIED ECONOMICS, vol.37, no.21, pp.2487-2500, 2005 (SSCI)

## Articles Published in Other Journals

- I. **Stability, Competition, and Concentration in the Turkish Insurance Sector**  
Kasman A., Kasman S., Öztürk (Gökalp) G.  
INTERNATIONAL JOURNAL OF THE ECONOMICS OF BUSINESS, vol.27, no.2, pp.269-289, 2020 (Peer-Reviewed Journal)
- 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, vol.46, no.2, pp.227-250, 2019 (Peer-Reviewed Journal)
- III. **Technical change in banking: Evidence from transition countries**  
Kasman A., Kirbas-Kasman S.  
International Journal of the Economics of Business, vol.13, no.1, pp.129-144, 2006 (Scopus)
- IV. **Macroeconomic Volatility under Alternative Exchange Rate Regimes in Turkey**  
KASMAN S., AYHAN A. D.  
Central Bank Review, vol.6, no.2, pp.37-58, 2006 (Peer-Reviewed Journal)
- V. **Turizm gelirleri ve ekonomik büyüme arasındaki eşbütünleşme ve nedensellik**  
KASMAN A., KASMAN S.  
İktisat, İşletme & Finans, vol.19, no.220, pp.122-131, 2004 (Peer-Reviewed Journal)
- VI. **The Relationship Between Exchange Rates and Stock Prices A Causality Analysis**  
KASMAN S.  
DEÜ SBE Dergisi, vol.5, pp.70-79, 2003 (Peer-Reviewed Journal)
- VII. **The Performance of Turkish Commercial Banks in the Deregulated Period**  
KASMAN A., KASMAN S.  
Dokuz Eylül University, Journal of Faculty of Business, vol.4, pp.116-137, 2003 (Peer-Reviewed Journal)

## Papers Presented at Peer-Reviewed Scientific Conferences

- I. **Convergence in Crime Rates across the European Union Countries**  
ADİYAMAN E., KASMAN S.  
19th Annual Conference of the European Society of Criminology, Ghent, Belgium, 18 - 21 September 2019, (Summary Text)
- II. **CO2 Emissions and Economic Growth Nexus: A Wavelet Based Approach**  
Gökalp (Öztürk) G., Torun E., Kasman S.  
10. International Conference of Political Economy ICOPEC 2019, İstanbul, Turkey, 25 - 28 June 2019, pp.33, (Summary Text)
- III. **Testing the Financial Kuznets Curve for Member and Candidate Countries of European Union**

Elçin M. F., Kasman S.

Econworld Amsterdam, The Eighth International Conference in Economics, Amsterdam, Netherlands, 24 - 26 July  
2018, (Summary Text)

## **Metrics**

Publication: 32

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