Assoc. Prof. ONUR POLAT

Personal Information

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International Researcher IDs

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Education Information

Doctorate, Hacettepe University, Sosyal Bilimler Enstitüsü, İktisat (Dr) (İngilizce), Turkey 2012 - 2017
Undergraduate, Anadolu University, İktisat Fakültesi, İktisat Bölümü, Turkey 2011 - 2014
Postgraduate, Middle East Technical University, Institute Of Applied Mathematics, Finansal Matematik (Yl) (Tezli), Turkey 2006 - 2009
Undergraduate, Hacettepe University, Fen Fakültesi, Matematik Bölümü, Turkey 2001 - 2006

Foreign Languages

English, C1 Advanced

Dissertations

Doctorate, The impacts of energy price shocks on financial stability, Hacettepe University, Sosyal Bilimler Enstitüsü, İktisat (Dr) (İngilizce), 2017
Postgraduate, Dynamic complex hedging and portfolio optimization in additive markets, Middle East Technical University, Uygulamalı Matematik Enstitüsü, Finansal Matematik (Yl) (Tezli), 2009

Research Areas

Social Sciences and Humanities, Economics, International Economics, Econometrics, Public Finance, Financial Economics, Banking and Finance, Financial Economics

Academic Titles / Tasks

Associate Professor, Bilecik Seyh Edebali University, Faculty of Economics and Administrative Science, Public Finance, 2020 - Continues
Associate Professor, Cankaya University, İktisadi ve İdari Bilimler Fakültesi, İktisat, 2021 - 2021
Lecturer PhD, Hacettepe University, İktisadi Ve İdari Bilimler Fakültesi, İktisat Bölümü, 2019 - 2019

Academic and Administrative Experience

Bilecik Seyh Edebali University, 2020 - Continues

Courses

Financial Markets, Undergraduate, 2020 - 2021
Çevre Ekonomisi ve Mali Politikalar, Undergraduate, 2019 - 2020
Türkiye'nin Borç Yapısı ve Analizi, Undergraduate, 2019 - 2020
AB Maliyesi, Undergraduate, 2019 - 2020
Parafiskal Yükümlülükler, Undergraduate, 2019 - 2020
Finansal Piyasalara Giriş, Undergraduate, 2019 - 2020
Küresel Kamusal Mallar, Undergraduate, 2019 - 2020
Devlet Borçları, Undergraduate, 2019 - 2020
Finansal Matematik, Undergraduate, 2019 - 2020
Genel İktisat / EKO 115-01, Undergraduate, 2018 - 2019
Genel İktisat / EKO 120-02, Undergraduate, 2018 - 2019

Published journal articles indexed by SCI, SSCI, and AHCI

I. **TVP-VAR based time and frequency domain food & energy commodities connectedness an analysis for financial/geopolitical turmoil episodes**
Polat O., Ertuğrul H. M., Sakarya B., Akgül A.
APPLIED ENERGY, vol.357, no.1, pp.1-12, 2024 (SCI-Expanded)

II. **Interlinkages across US sectoral returns: time-varying interconnectedness and hedging effectiveness**
Polat O.
Financial Innovation, vol.10, no.51, pp.1-27, 2024 (SSCI)

III. **What drives green betas? Climate uncertainty or speculation**
Polat O., Demirer R., Ekşi I. H.
FINANCE RESEARCH LETTERS, vol.60, no.104870, pp.1-9, 2024 (SSCI)

IV. **Dynamic connectedness among regional FinTech indices in times of turbulences**
Alshater M. M., POLAT O., El Khoury R., Yoon S.
Applied Economics Letters, vol.31, no.7, pp.670-675, 2024 (SSCI)

V. **Dynamic interlinkages between geopolitical stress and agricultural commodity market: Novel findings in the wake of the Russian Ukrainian conflict**
POLAT O., Doğan Başar B., TORUN E., Ekşi İ. H.
Borsa Istanbul Review, vol.23, 2023 (SSCI)

VI. **Dynamic connectedness between non-fungible tokens, decentralized finance, and conventional financial assets in a time-frequency framework**
Umar Z., POLAT O., Choi S., Teplova T.
Pacific Basin Finance Journal, vol.76, 2022 (SSCI)

VII. **The impact of the Russia-Ukraine conflict on the connectedness of financial markets**
Umar Z., POLAT O., Choi S., Teplova T.
Finance Research Letters, vol.48, 2022 (SSCI)

VIII. **On systemic risk contagion in the euro area: Evidence from frequency connectedness and the DY approaches**
POLAT O.
Borsa Istanbul Review, vol.22, no.3, pp.441-451, 2022 (SSCI)

IX. **A simheuristic algorithm for the portfolio optimization problem with random returns and noisy**

covariances
Kizys R., Doering J., Juan A. A., POLAT O., Calvet L., Panadero J.
Computers and Operations Research, vol.139, 2022 (SCI-Expanded)

X. **Time-varying propagations between oil market shocks and a stock market: Evidence from Turkey**
POLAT O.
Borsa Istanbul Review, vol.20, no.3, pp.236-243, 2020 (SSCI)

XI. **Systemic risk contagion in FX market: A frequency connectedness and network analysis**
POLAT O.
Bulletin of Economic Research, vol.71, no.4, pp.585-598, 2019 (SSCI)

XII. **Transmission mechanisms of financial stress into economic activity in Turkey**
POLAT O., Ozkan I.
Journal of Policy Modeling, vol.41, no.2, pp.395-415, 2019 (SSCI)

Articles Published in Other Journals

I. **Dynamic Interlinkages between Cryptocurrencies, NFTs, and DeFis and Optimal Portfolio Investment Strategies**
POLAT O.
China Finance Review International, 2023 (ESCI)

II. **Dynamic Volatility Connectedness among Cryptocurrencies: Evidence from Time-Frequency Connectedness Networks**
POLAT O.
Anadolu Üniversitesi Sosyal Bilimler Dergisi, vol.23, no.1, pp.29-50, 2023 (Peer-Reviewed Journal)

III. **Media coverage of COVID-19 and its relationship with climate change indices: A dynamic connectedness analysis of four pandemic waves**
Polat O.
Journal of Climate Finance, vol.2, pp.1-26, 2023 (Peer-Reviewed Journal)

IV. **Cryptocurrency Interdependencies and COVID-19: The Diebold-Yilmaz and the Frequency Connectedness Approaches**
Polat O., Eş-Polat G.
Sosyoekonomi, vol.30, no.51, pp.283-300, 2022 (Peer-Reviewed Journal)

V. **High-frequency stock market connectedness in G-7: evidence from time-frequency domains**
POLAT O.
International Journal of Economics and Business Research, vol.24, no.1-2, pp.16-28, 2022 (Scopus)

VI. **Evaluation of Factors Which Cause Female Poverty in the EU by Panel Data Analysis**
KABAKÇI GÜNAY E., POLAT O.
Yönetim ve Ekonomi Araştırmaları Dergisi, vol.19, no.2, pp.40-61, 2021 (Peer-Reviewed Journal)

VII. **PETROL FİYAT ŞOKLARI VE FİNANSAL STRES ARASINDAKİ ZAMAN-DEĞİŞİMLİ İLİŞKİ: AB BÖLGESI İÇİN TVP-VAR ANALİZİ**
POLAT O.
Finansal Araştırmalar ve Çalışmalar Dergisi, vol.13, no.25, pp.689-702, 2021 (Peer-Reviewed Journal)

VIII. **Fiscal sustainability analysis in EU countries: a dynamic macro-panel approach**
Polat G., POLAT O.
Eastern Journal of European Studies, vol.12, no.1, pp.219-241, 2021 (ESCI)

IX. **Time-Varying Network Connectedness of G-7 Economic Policy Uncertainties: A Locally Stationary TVP-VAR Approach**
POLAT O.
World Journal of Applied Economics, vol.7, no.2, pp.47-59, 2021 (Peer-Reviewed Journal)

X. **DYNAMIC NETWORK CONNECTEDNESS OF BRICS EQUITY MARKETS DURING THE COVID-19 ERA**
POLAT O.

Ömer Halisdemir Üniversitesi İktisadi ve İdari Bilimler Fakültesi Dergisi, vol.14, no.4, pp.1486-1498, 2021 (Peer-Reviewed Journal)

XI. **Measuring dynamic connectedness networks in energy commodities: evidence from the D-Y and frequency connectedness approaches**
POLAT O.
OPEC Energy Review, vol.44, no.4, pp.404-428, 2020 (ESCI)

XII. **Frequency Connectedness and Network Analysis in Equity Markets: Evidence from G-7 Countries**
POLAT O.
Akdeniz İİBF Dergisi, vol.20, no.2, pp.221-226, 2020 (Peer-Reviewed Journal)

XIII. **COVID-19 ve Küresel Finansal Krizi Finansal Risk Bağlantılığı: Frekans Bağlantılığı Yöntemi Uygulaması**
POLAT O.
İZMIR JOURNAL OF ECONOMICS, vol.35, no.3, pp.623-634, 2020 (Peer-Reviewed Journal)

XIV. **Petrol Fiyat Şokları ve Finansal Aktivite: TVP-VAR Yaklaşımı**
POLAT O.
Business and Management Studies: An International Journal, vol.8, no.2, pp.1922-1943, 2020 (Peer-Reviewed Journal)

XV. **Measuring Quality of Governance in Turkey: A Composite Governance Index**
POLAT O.
FISCAOECONOMIA, vol.4, no.1, pp.51-60, 2020 (Peer-Reviewed Journal)

XVI. **AR-GE, VERGİ TEŞVİKLERİ VE EKONOMİK BÜYÜME: PANEL VAR YAKLAŞIMI**
POLAT O.
Finans Politik ve Ekonomik Yorumlar Dergisi, vol.56, no.650, pp.205-222, 2019 (Peer-Reviewed Journal)

XVII. **Environmental Taxes and Carbon dioxide Emission in EU Countries: A Panel VAR Approach**
POLAT O.
Economics Business and Organization Research, vol.1, no.1, pp.20-33, 2019 (Peer-Reviewed Journal)

XVIII. **Financial Stress Connectedness and Network Analysis**
POLAT O.
Ekonomik Yaklaşım, vol.30, no.110, pp.67-84, 2019 (Peer-Reviewed Journal)

XIX. **Metaheuristics for rich portfolio optimisation and risk management: Current state and future trends**
Doering J., Kizys R., Juan A. A., Fitó À., POLAT O.
Operations Research Perspectives, vol.6, 2019 (Scopus)

XX. **Hisse Senedi Piyasalarında Finansal Bağlantılılık Analizi**
POLAT O.
Politik Ekonomik Kuram, vol.2, no.1, pp.73-86, 2018 (Peer-Reviewed Journal)

XXI. **The Interaction Between Oil Price and Financial Stress: Evidence from the U.S. Data**
POLAT O.
FISCAOECONOMIA, vol.2, no.2, pp.15-36, 2018 (Peer-Reviewed Journal)

XXII. **Avrupa Birliği Ülkelerinde Karbondioksit Emisyonu ve Çevre vergileri: Panel Veri Analizi Yaklaşımı**
POLAT O., EŞ POLAT G.
Finans Politik ve Ekonomik Yorumlar Dergisi, vol.55, no.639, pp.101-116, 2018 (Peer-Reviewed Journal)

Books & Book Chapters

I. **Dynamic BRICS Stock Market Linkages as a Channel of Systemic Risk Transmission: Evidence from Asymmetric Connectedness Approach**
POLAT O.
in: Systemic Financial Risk: An Emerging Market Perspective, Karminsky Alexander, Stolbov Mikhail, Editor, Palgrave Macmillan, Londrina, pp.1-9, 2024

II. **Global Systemic Risk interdependencies and Transitory Connectedness Networks: Global Systemic**

Risk Connectedness
POLAT O.
in: Future Outlooks on Corporate Finance and Opportunities for Robust Economic Planning, Kunjumuhammed, Siraj Kariyilaparambu, Ramachandran Nithya, Editor, IGI Global, Hershey, pp.1-24, 2023

III. **Dynamic Transmissions between Oil Specific Shocks And Financial Stress: Evidence from the Euro Area**
POLAT O.
in: Scientific Evaluation of Economic and Financial Issues, Şahin Karabulut, Editor, Gazi Kitabevi, Ankara, pp.567-579, 2021

IV. **Banking Sector Contagion and Network Analysis: Evidence from G-7 Countries**
POLAT O.
in: Studies at the Crossroads of Management and Economics, Samet Evci, Anshuman Sharma, Editor, IJOPEC Publication, Londrina, pp.205-216, 2020

V. **A Discussion On Fiscal Policies Implemented in EU During and After the Great Recession**
EŞ POLAT G., POLAT O.
in: Global Challenges in Public Finance and International Relations, Deniz Şahin Duran, Yusuf Temür, Doğan Bozdoğan, Editor, IGI Global, Hershey PA, pp.143-159, 2019

VI. **The Debate on Hoarding International Reserves: A Comperative Analysis**
POLAT O.
in: Theories and Critics in Economics and Management, Samet Evci. Vikas Arya, Editor, IJOPEC Publication, Londrina, pp.201-210, 2019

VII. **Changing Roles of Central Banking After the Global Financial Crisis**
POLAT O.
in: Economic Issues in Retrospect and Prospect I, Ahmet Arif Eren, Jose R. Pires Manso, Editor, IJOPEC Publication, Londrina, pp.351-363, 2018

VIII. **Complication and Optimization in Additive Markets**
POLAT O.
LAMBERT Academic Publishing, Saarbrücken, 2010

Refereed Congress / Symposium Publications in Proceedings

I. **Machine Learning for Constrained Portfolio Optimization with Dynamic Covariances**
POLAT O.
Alcoy-Tech 2023, Alcoy, Spain, 7 - 08 November 2023

II. **Dynamic Asymmetric Interconnectedness and Hedging Effectiveness for Major Currencies**
POLAT O.
EconTR2023@Ankara International Conference on Economics, Ankara, Turkey, 07 September 2023

III. **Dynamic Interdependencies among Cryptocurrencies, NFTs, and DeFi Tokens: Time and Frequency-domain Connectedness Networks**
POLAT O.
International Conference on Empirical Economics at PSU-Altoona, Altona, Canada, 05 August 2023

IV. **Simheuristic and learnheuristic for solving stochastic and/or dynamic portfolio optimization problems**
Li Y., POLAT O., Juan A. A., Calvet L., Kizys R.
11th SIMULATION WORKSHOP (SW23), Southampton, England, 27 - 29 March 2023, vol.1, pp.172-181

V. **AB Ülkeleri için Ekonomik Büyüme, Kalkınma ve Vergi Gelirleri İlişkisi: Panel Veri Analizi Yönteminden Bulgular**
POLAT O., Çakır S. C.
FSCONGRESS 2022, Sanal Mod, Turkey, 16 - 17 December 2022

VI. **Asymmetric and Quantile Equity Connectedness of BRICS in the wake of Heightened Geopolitical and**

financial Risks
POLAT O.
V International Workshop «Systemic Risks in the Financial Sector, Sanal Mod, Russia, 25 November 2022

VII. **Frequency-Based Interdependency Volatility Networks for Cryptocurrencies: A TVP-VAR Connectedness Approach**
POLAT O.
EconAnadolu 2022 VI. Anadolu International Conference on Economics, Eskişehir, Turkey, 13 - 15 May 2022

VIII. **Analysis the Effects of Economic and Technological Factors On Bitcoin's Price By Machine Learning Algorithms**
AYGÜN B., POLAT O., KABAKÇI GÜNAY E.
Online International Conference on Applied Economy and Finance (e-ICOAEF VIII), Sanal Mod, Turkey, 4 - 05 December 2021, vol.1, pp.29

IX. **Dynamic Implied Volatility Connectedness Networks of Asset Classes: A TVP-VAR Connectedness Methodology**
POLAT O.
Online International Conference on Applied Economy and Finance (e-ICOAEF VIII), Sanal Mod, Turkey, 4 - 05 December 2021, vol.1, pp.1-16

X. **Dynamic Interdependencies Networks of G-7 Economic Policy Uncertainties: Evidence from the TVP-VAR Frequency Connectedness**
POLAT O.
EconTR2021@Ankara III. International Conference on Economics, Ankara, Turkey, 2 - 04 September 2021

XI. **Dynamic Frequency Connectedness of BRICS Stock Markets Nexus COVID-19: A TVP-VAR Frequency Connectedness Approach**
POLAT O.
FSCONGRESS 2021, Konferans Sanal Mod, Turkey, 7 - 08 May 2021, vol.1, pp.23

XII. **Examining the Impacts of COVID-19 on the Systemic Risk of the Global Economy: Evidence from the DY and Frequency Connectedness Approaches**
POLAT O.
ICE-TEA2021, Ankara, Turkey, 9 - 11 April 2021

XIII. **Frequency Connectedness in Cryptocurrency Markets: Evidence from Time-Frequency Domains**
POLAT O., KABAKÇI GÜNAY E.
3rd Economics, Business and Organization Research (EBOR) Conference, Roma, Italy, 20 - 22 November 2020, pp.49

XIV. **Evaluation of Factors which Cause Female Poverty in The European Union by Panel Data Analysis**
KABAKÇI GÜNAY E., POLAT O.
ICOAEF VII CONFERENCE, Turkey, 21 - 22 August 2020, pp.38

XV. **Contagion and Network Analysis in G-7 Equity Markets: Evidence from Frequency Connectedness Approach**
POLAT O.
FsCongress-2020, Konferans Sanal Modda Yapilmıştı, Turkey, 25 - 30 May 2020, pp.46

XVI. **Measuring the Financial Contagion: Evidence from Dynamic Betas and Similarity Based Network Structure**
ATASOY B. S., POLAT O., ÖZKAN İ.
2nd International Conference on Applied Economics and Finance, ICOAEF 2016, Girne, Cyprus (Kktc), 5 - 06 December 2016, pp.117-118

XVII. **Dynamic Interaction Mechanism between Oil Price Shocks and Financial Stress: A TVP-VAR Approach**
POLAT O.
FSCONGRESS 2019-2, Ankara, Turkey, 20 December 2019, pp.57

XVIII. **Time-Varying Propogations between Oil Price Shocks and Stock Market: Evidence from Turkey**
POLAT O.
II. Business Organization Research Conference, İzmir, Turkey, 4 - 06 September 2019, pp.237

XIX. **Systemic Risk Contagion in Equity Markets: Evidence from G7 Countries**
POLAT O.
FSCONGRESS 2019, Ankara, Turkey, 25 - 26 April 2019, pp.97

XX. **Composite Indicator of Systemic Stress (CISS) for Turkey**
POLAT O., ÖZKAN İ.
Eastern Economic Association Annual Meeting, New York, United States Of America, 24 February 2017

XXI. **OECD Ülkelerinde Kişi Başına Düşen CO2 Salınımının Büyüme Eğrisi Analizi**
POLAT O.
HOPA SOSYAL BİLİMLER LİSANSÜSTÜ ÖĞRENCİLERİ ÇALIŞTAYI, İstanbul, Turkey, 16 - 17 October 2015, pp.91-100

XXII. **Volatility Spillover Analysis between Oil Prices and Financial Stress**
POLAT O., EŞ POLAT G.
Econworld2016 Barcelona International Conference in Economics, Barcelona, Spain, 01 February 2016

XXIII. **Gelişmekte Olan Ülkelerde Elektrik Tüketimi, Ekonomik Büyüme ve CO2 Emisyonu Arasındaki İlişki: Panel Eşbütünleşme Analizi**
POLAT O.
EconHarran Ulusal Harran Ekonomi Kongresi, Şanlıurfa, Turkey, 23 - 24 October 2014

Supported Projects

Polat O., Project Supported by Higher Education Institutions, Küresel Emtialar Arasındaki Getiri ve Volatilite Bağlantılılıklarının Araştırılması, 2023 - 2025
Polat O., Project Supported by Higher Education Institutions, Inflation Inertia and Commodity Prices-Inflation Relationship in Turkey, 2023 - 2024
TUBITAK Project, Implementation of Learnheuristics in Portfolio Optimization Problem with Dynamic Inputs, 2022 - 2023

Activities in Scientific Journals

FISCAOECONOMIA, Editor, 2019 - Continues

Scientific Refereeing

APPLIED ECONOMICS, Journal Indexed in SSCI, October 2023
APPLIED ECONOMICS LETTERS, Journal Indexed in SSCI, October 2023
China Finance Review International, Journal Indexed in ESCI, July 2023
APPLIED ECONOMICS, Journal Indexed in SSCI, August 2022
ENERGY & ENVIRONMENT, Journal Indexed in SSCI, June 2022
ENERGY & ENVIRONMENT, Journal Indexed in SSCI, April 2022
INTERNATIONAL JOURNAL OF FINANCE & ECONOMICS, Journal Indexed in SSCI, March 2022
Financial Innovation, Journal Indexed in SSCI, March 2022
Studies in Economics and Finance, National Scientific Refreed Journal, August 2021
BULLETIN OF ECONOMIC RESEARCH, Journal Indexed in SSCI, March 2021
ANNALS OF OPERATIONS RESEARCH, SCI Journal, February 2021
Financial Innovation, Journal Indexed in SSCI, November 2020
INTERNATIONAL JOURNAL OF FINANCE & ECONOMICS, Journal Indexed in SSCI, August 2020
International Review of Economics and Finance, National Scientific Refreed Journal, June 2020

Scholarships

2219-International Postdoctoral Research Fellowship Program for Turkish Citizens, TUBITAK, 2022 - Continues