

Krannert School of Management
Purdue University
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Academic Employment

Krannert School of Management, Purdue University 2015-Present
Assistant Professor (Finance)

Education

London Business School 2010-2015
PhD Finance

London School of Economics 2008-2009
MSc Financial Mathematics

University of London International Programmes 2005-2008
BSc Mathematics and Economics

Turkish Naval Academy 1996-2000
BEng Electrics and Electronics Engineering

Research Interests

Asset pricing theory, beliefs-based asset pricing, options markets, short-selling markets

Publications

[Option Prices and Costly Short-Selling](#) 2019
Journal of Financial Economics, 134, 1-28 (with S. Basak)

[Belief Dispersion in the Stock Market](#) 2018
Journal of Finance, 73, 1225–1279 (with S. Basak)

Working Papers

[Stock Return Extrapolation, Option Prices, and Variance Risk Premium](#) 2020
Revise and Resubmit *Review of Financial Studies*

[Dynamic Equilibrium with Costly Short-Selling and Lending Market](#) 2019
(with S. Basak, F. Ruan)

[Stock Market and No-Dividend Stocks](#) 2019
(with S. Basak)

Teaching Experience

Krannert School of Management, Purdue University

Fixed Income Securities (Master's/MBA) (<i>Avg. eval.: 4.8/5</i>)	2016-2020
Financial Engineering (Master's/MBA) (<i>Avg. eval.: 4.8/5</i>)	2016-2020
Asset Pricing Theory (PhD) (<i>Avg. eval.: 4.8/5</i>)	2016, 2018
Continuous Time Finance (PhD) (<i>Avg. eval.: 4.9/5</i>)	2017, 2019

Personal Presentations at Conferences and Seminars

Finance Down Under (Melbourne)	2020
AFA Annual Meeting (Atlanta), CDI Conference on Derivatives (Montreal), EFA Annual meeting (Lisbon), NFA Annual Meeting (Vancouver), Wabash River Finance Conference (Indiana)	2019
SFS Finance Cavalcade (New Haven), EFA Annual Meeting (Warsaw)	2018
Asian Meeting of the Econometric Society (Hong Kong), North American Summer Meeting of the Econometric Society (St. Louis), Wabash River Finance Conference (Indiana)	2017
SFS Finance Cavalcade (Atlanta), WFA Annual Meeting (Seattle), EFA Annual Meeting (Vienna), Wabash River Finance Conference (Indiana), University of Melbourne, Norwegian School of Economics, Michigan State University, Purdue University, BI Norwegian Business School	2015
EFA Annual Meeting (Lugano)	2014
WFA Annual Meeting (Lake Tahoe)	2013

Honors and Scholarships

Distinguished Teacher Award	2016-2019
American Finance Association Doctoral Student Travel Grant	2014
Western Finance Association Travel Grant	2013
SAC Capital PhD Candidate Award for Outstanding Research (WFA)	2013
London Business School PhD Programme Financial Award	2010-2015
London School of Economics External Office Scholarship	2008-2009
University of London Sir Edward Stern Prize in Economics	2008

Professional Services

Refereeing: Review of Economic Studies, Review of Financial Studies, Review of Finance, Journal of Financial and Quantitative Analysis, Management Science, Journal of Empirical Finance, Mathematics and Financial Economics, Economic Theory

Internal Service: Member of committees for faculty recruitment, PhD recruitment, and student excellence. Sponsor for the Purdue investment club