Colleague CV: Dr. Samet Günay

Dr. Samet Günay

Associate Professor of Finance
Year of birth: 1983

Qualifications, scientific degrees

Higher education qualifications

- 2008 - 2013
  Istanbul University, Finance Department (PhD/DLA képzés)

Career

Workplaces

- 2015 - 2023
  American University of the Middle East, Associate Professor of Finance

Language skills

Language	Speaking	Writing	Reading	Media appearance
English	Advanced	Advanced	Advanced	

Research, professional activity

Major taught courses or fields of education:

Quantitative Finance

Field of science and discipline:

social science

Current fields of research:

Systemic Risk, Financial Contagion, Tail Risk, Spillovers

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Publications

- The role of gold in bubble formation in the U.S. equity market and bitcoin
- Evidence for price discovery between carbon emission and equity markets: Evidence from time and frequency domains
- Engagement of true intelligence in financial forecasting: interactions of blockchained sectors and artificial intelligence
- Market expectations and the holding behaviors of bitcoin whales, dolphins, and minnows
- Determinants of Russia’s probability of default: evidence from domestic and global indicators
- The connectedness and risk spillovers between bitcoin spot and futures markets: evidence from intraday data
- Energy sources and global sustainability connectedness: Evidence from green and dirty energy
- Time and frequency domain relationship between investor sentiment and sectoral cryptocurrencies
- Geopolitical risks and tourism industry interactions: Evidence from tokens and equity markets
- Investigation of emerging market stress under various frequency bands: Evidence from FX market uncertainty and liquidity
- Regional green economies and Bitcoin's electricity consumption: Paving the way for global sustainability
- Enhancing banking systemic risk indicators by incorporating volatility clustering, variance risk premiums, and considering distance-to-capital
- Commodity market downturn: Systemic risk and spillovers during left tail events
- Do major health shocks affect the interconnectedness of E-commerce and electronic payment markets? a regional analysis
- Decrypting Metaverse crypto Market: A nonlinear analysis of investor sentiment
- Volatility Spillover Networks of Credit Risk: Evidence from ASW and CDS Spreads in Turkey and Brazil
- Extreme Return Connectedness Between DeFi Tokens and Traditional Financial Markets: An Entrepreneurial Perspective
- Quantifying systemic risk in the cryptocurrency market: A sectoral analysis
- Regional green economy and community impact on global sustainability Available to Purchase
- Cryptocurrencies and global sustainability: do blockchained sectors have distinctive effects?
- Frequency connectedness between FinTech, NFT and DeFi: Considering linkages to investor sentiment
- The impact of expected and unexpected events on Bitcoin price development: Introduction of futures market and COVID-19
- Are DeFi tokens a separate asset class from conventional cryptocurrencies?
- Risk transmissions between regional green economy indices: Evidence from the US, Europe and Asia
- The impact of digital finance on the natural resource market: Evidence from DeFi, oil, and gold
- Does utilizing smart contracts induce a financial connectedness between Ethereum and non-fungible tokens?
- What drives DeFi prices? Investigating the effects of investor attention
- Are carbon futures prices stable? New evidence during negative oil
- Comparing COVID-19 with the GFC: A shockwave analysis of currency markets
- Forecast of China’s economic growth during the COVID-19 pandemic: a MIDAS regression analysis Available to Purchase
- COVID-19 social distancing and the US service sector: What do we learn?
- Co-movements and spillovers of oil and renewable firms under extreme conditions: New evidence from negative WTI prices during COVID-19
- Seeking causality between liquidity risk and credit risk: TED-OIS spreads and CDS indexes
- An analysis through credit default swap, asset swap and zero-volatility spreads: Coup attempt and Bist 100 volatility

Contacts

Colleague CV: Dr. Samet Günay

Location at the university

- Building: E
  Room number: 255
  Extension:
  Main line:
  Fax:
  Internal fax:

E-mail address: samet.gunay@uni-corvinus.hu

Other professional profiles

Scholar: https://scholar.google.com/citations?user=1L8ZchMAAAAJ&hl=en