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Peer-reviewed articles

Vine Copula Approach to Understand the Financial Dependence of the Istanbul Stock Exchange Index.

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- Computational Economics (Published online February 2024, `https://doi.org/10.1007/s10614-023-10544-7`) (Indexed in: SCI-expanded, Scopus, RePEc)

Dependence Analysis of the ISE100 Banking Sector Using Vine Copula (in Turkish)

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- Istanbul Journal of Economics, 73(1), 55-81. DOI: 10.26650/ISTJECON2022-1229039 (Indexed in: ESCI, RePeC, TR-Dizin)

Analysis of asymmetric financial data with directional dependence measures

Kizilok, K.E., Acikoglu, S. and Evkaya, O. (2023)

- Hacettepe Journal of Mathematics and Statistics, DOI: 10.15672/hujms.1141392 (Indexed in: SCI-expanded, Scopus, zbMath)

Sectoral electricity consumption modeling with D-vine quantile regression: The US electricity market case

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- Energy Sources, Part B: Economics, Planning, and Policy, 18(1), DOI: 10.1080/15567249.2022.2160523 (Indexed in: SCI)

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- Communications in Stats. Case Studies and Data Analysis, Special Issue, 5(3), 243–260, DOI: 10.1080/23737484.2019.1635923 (Indexed in: Scopus, Google Scholar, Portico, SciBase; CITATION: 6)

Measuring Dependence between Electricity Consumption and Contributing Indicators via Copulas: Turkish Case

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- Gazi University Journal of Science, 31(4), 1284–1296 (Indexed in: ESCI, Scopus, TR Dizin; CITATION: 1)

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Erkan, G., Evkaya, O. and Turkan, S. (2017)

- Turkiye Klinikleri Journal of Biostatistics, 9(3), 222–229, DOI:10.5336/biostatic.2017-57306 (Indexed in: ProQuest, EBSCO, MedJoL, TR Dizin; CITATION: 2)

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- Ekonomik Yaklaşım, 28(105), 1–18, DOI:10.5455/ey.36123. (Indexed in: EconLit, RePEc, EconPapers; CITATION: 1)

Other academic work

Conference Report of Why R? Turkey 2022: The First R Conference with Call for Papers in Turkey

Cavus, M., Aydin, O., Evkaya, O., Turfan, D., Karadag, F., Ozdemir, O., Bezer, D. and Dar, U.

- R-Journal, 14(2), June 2022, 340-346

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Modeling Currency Exchange Data with Asymmetric Copula Functions

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- Proceedings of the 20'th European Young Statisticians Meeting, 14-18 August, 2017, Uppsala, Sweden, 125–130.

Working papers

Gen-AI use cases for Mathematics Education: Experiments and Discussions

Evkaya, O., Genc, O.

- Book chapter (under review)

Decoding AI: The inside story of data analysis in ChatGPT

Evkaya, O., Carvalho, M.

- Harvard Data Science Review (HDSR) (under review)

Clustering mortality data with Non-parametric Bayesian approach

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Altuntas, C.O., Evkaya, O.

- Canadian Journal of Statistics (Under review)

Analysis of drought characteristics using parametric and non-parametric copulas

Hongyi, L and Evkaya, O.

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