

Prof. YILMAZ AKDI

Personal Information

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International Researcher IDs

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Education Information

Doctorate, North Carolina State University, United States Of America 1990 - 1995

Undergraduate, Ankara University, Fen Fakültesi, Matematik Bölümü, Turkey 1982 - 1986

Foreign Languages

English, B2 Upper Intermediate

Dissertations

Doctorate, Priodograms of Unit Root Time Series, North Carolina State University, 1995

Research Areas

Social Sciences and Humanities, Agricultural Sciences, Health Sciences, Natural Sciences, Engineering and Technology

Academic Titles / Tasks

Professor, Ankara University, Fen Fakültesi, İstatistik Bölümü, 2011 - Continues

Academic and Administrative Experience

Ankara University, 2012 - Continues

Ankara University, 2013 - 2017

Courses

İstatistik II, Undergraduate, 2014 - 2015

Zaman Serileri Analizi, Undergraduate, 2014 - 2015

İstatistik I, Undergraduate, 2014 - 2015

Çok Değişkenli Zaman Serileri, Undergraduate, 2014 - 2015, 2012 - 2013

İstatistik, Undergraduate, 2013 - 2014, 2012 - 2013, 2011 - 2012, 2010 - 2011, 2009 - 2010, 2008 - 2009, 2007 - 2008

Zaman Serileri Analizi, Undergraduate, 2013 - 2014, 2012 - 2013

Zaman Serileri Analizi, Postgraduate, 2012 - 2013

Supervised Theses

AKDİ Y., Air pollution of Ankara: Periodograms and harmonic regression analysis, Postgraduate, Y.OKKAOĞLU(Student), 2018

AKDİ Y., Mevsimsel zaman serisi yöntemlerinin çevre verilerine uygulaması: Kocaeli örneği, Postgraduate, F.ÇELİKKANAT(Student), 2018

AKDİ Y., Mevsimsel zaman serilerinde kointegrasyon vektörünün tahmini: Spektral regresyon yaklaşımı, Doctorate, J.NDIHOKUBWAYO(Student), 2017

AKDİ Y., Mevsimsel zaman serilerinde periodogram analizi ve sanayi üretim endeksi üzerine uygulamaları, Doctorate, K.TEKİN(Student), 2015

AKDİ Y., Türkiye kırsal bölgesel suç verilerinin analizi:Zaman serileri yaklaşımı, Doctorate, Y.EMRE(Student), 2014

AKDİ Y., Türkiye'de ekonomik büyüme ile enerji harcamaları arasındaki ilişki, Postgraduate, S.TETİK(Student), 2011

AKDİ Y., Türkiye'de yatırım araçlarının getirilerinin modellenmesi üzerine uygulama çalışması, Postgraduate, S.CANBULAT(Student), 2009

AKDİ Y., Türkiye'de döviz kuru geçişi: Şokların lineer olmayan yayılımı, Postgraduate, K.TEKİN(Student), 2008

AKDİ Y., TÜRKİYE'DE DÖVİZ KURU GEÇİŞİ: ŞOKLARIN LİNEER OLMAYAN YAYILIMI, K.TEKİN(Student), 2008

AKDİ Y., Mevsimsel zaman serilerinde birim kök testlerinin karşılaştırılmasına ilişkin bir simülasyon çalışması, Postgraduate, P.GÖKTAŞ(Student), 2007

AKDİ Y., Durağan olmayan zaman serilerinde kointegrasyon vektörünün tahmini üzerine bir çalışma, Postgraduate, Y.BALKAYA(Student), 2006

AKDİ Y., Mevsimsel zaman serilerinde kointegrasyon vektörünün tahmini üzerine bir uygulama çalışması, Postgraduate, H.TÜRE(Student), 2005

AKDİ Y., Mevsimsel zaman serilerinde birim kökler, Postgraduate, N.AYDIN(Student), 2002

AKDİ Y., Zaman serilerinde birim köklerin incelenmesi, Postgraduate, Y.YALÇIN(Student), 2001

Published journal articles indexed by SCI, SSCI, and AHCI

- I. **The Refinement of a Common Correlated Effect Estimator in Panel Unit Root Testing: An Extensive Simulation Study**
Omay T., AKDİ Y., EMİRMAHMUTOĞLU F., Eryılmaz M.
Mathematics, vol.12, no.22, 2024 (SCI-Expanded)
- II. **Precipitation cycles in Turkey**
Yılmaz E., Akdi Y., Uğurca E., Çiçek İ., Atakan C.
THEORETICAL AND APPLIED CLIMATOLOGY, vol.143, no.3-4, pp.1299-1314, 2021 (SCI-Expanded)
- III. **Periodicity in precipitation and temperature for monthly data of Turkey**
AKDİ Y., Unlu K. D.
THEORETICAL AND APPLIED CLIMATOLOGY, vol.143, no.3-4, pp.957-968, 2021 (SCI-Expanded)
- IV. **Daily PM10, periodicity and harmonic regression model: The case of London**
Okkaoglu Y., AKDİ Y., Unlu K. D.
ATMOSPHERIC ENVIRONMENT, vol.238, 2020 (SCI-Expanded)
- V. **Duration of Global Financial Cycles**
AKDİ Y., Varlık S., BERUMENT M. H.
PHYSICA A-STATISTICAL MECHANICS AND ITS APPLICATIONS, vol.549, 2020 (SCI-Expanded)
- VI. **Daily electrical energy consumption: Periodicity, harmonic regression method and forecasting**

- AKDİ Y., GÖLVEREN E., Okkaoglu Y.
ENERGY, vol.191, 2020 (SCI-Expanded)
- VII. **Visual Analysis Using Biplot Techniques of Rainfall Changes over Turkey**
Alkan B. B., ATAKAN C., AKDİ Y.
MAPAN-JOURNAL OF METROLOGY SOCIETY OF INDIA, vol.30, no.1, pp.25-30, 2015 (SCI-Expanded)
- VIII. **The effect of different inflation risks on interest rates of the US**
Yuksel E., AKDİ Y.
APPLIED ECONOMICS LETTERS, vol.16, no.2, pp.169-175, 2009 (SSCI)
- IX. **Testing the PPP hypothesis for G-7 countries**
AKDİ Y., Ozdemir Z. A., Olgun H.
APPLIED ECONOMICS LETTERS, vol.16, no.1, pp.99-101, 2009 (SSCI)
- X. **The relationship between different price indices: Evidence from Turkey**
AKDİ Y., Berument H., Cilasan S.
PHYSICA A-STATISTICAL MECHANICS AND ITS APPLICATIONS, vol.360, no.2, pp.483-492, 2006 (SCI-Expanded)
- XI. **An empirical analysis of Istanbul stock exchange sub-indexes**
Berument H., AKDİ Y., ATAKAN C.
STUDIES IN NONLINEAR DYNAMICS AND ECONOMETRICS, vol.9, no.3, 2005 (SSCI)
- XII. **Periodograms of unit root time series: Distributions and tests**
AKDİ Y., Dickey D.
COMMUNICATIONS IN STATISTICS-THEORY AND METHODS, vol.27, no.1, pp.69-87, 1998 (SCI-Expanded)

Articles Published in Other Journals

- I. **The long-run relationship between the prices of WTI and Brent crude oils – Periodogram based cointegration analyses**
Akdi Y.
ENERGY ECONOMICS, vol.10, no.1, pp.35-43, 2023 (Peer-Reviewed Journal)
- II. **HARMONIC REGRESSION ANALYSIS OF TERROR EVENTS IN TURKEY: PERIODICITIES AND FORECASTING**
KARAMANOĞLU Y., AKDİ Y.
Güvenlik Bilimleri Dergisi, vol.9, no.1, pp.83-100, 2020 (Peer-Reviewed Journal)
- III. **Petrol ve Doğalgaz Fiyatlarındaki Periyodik Dalgalanmalar**
AKDİ Y., BALİBEY M., ATAY A.
Fırat Üniversitesi Sosyal Bilimler Dergisi, vol.29, no.2, pp.317-325, 2019 (Peer-Reviewed Journal)
- IV. **Döviz Kurlarında Periyodik Dalgalanmalar**
BALİBEY M., AKDİ Y.
Atatürk Üniversitesi Sosyal Bilimler Enstitüsü Dergisi, vol.23, no.1, pp.123-131, 2019 (Peer-Reviewed Journal)
- V. **PREPROCESSING STEPS IN fMRI: SMOOTHING**
Daşkın H., YAMAN A., AKDİ Y.
Commun.Fac.Sci.Univ.Ank.Series A2-A3, vol.61, no.2, pp.161-171, 2019 (Peer-Reviewed Journal)
- VI. **Forecasting air pollution rates in industrial centres: a case study for Kocaeli-Turkey**
Atay A., AKDİ Y., Okkaoglu Y., Celikkanat F.
INTERNATIONAL JOURNAL OF ENVIRONMENTAL TECHNOLOGY AND MANAGEMENT, vol.22, no.2-3, pp.177-188, 2019 (ESCI)
- VII. **Customs Union Effect in International Trade: Turkish Case**
ERDİL E., AKDİ Y.
International Journal of Business and Management, vol.7, no.2, pp.43-58, 2019 (Peer-Reviewed Journal)
- VIII. **Cycle Duration in Production with Periodicity – Evidence from Turkey**
AKDİ Y., VARLIK S., BERUMENT M. H.
International Econometric Review, vol.10, no.2, pp.24-32, 2018 (Peer-Reviewed Journal)

- IX. **Mevsimsel Kointegrasyon Analizi Güney Afrika Örneği**
NDIHOKUBWAYO J., AKDİ Y.
Gazi Üniversitesi Sosyal Bilimler Dergisi, vol.3, no.6, pp.34-48, 2016 (Peer-Reviewed Journal)
- X. **An Investigation of the Shuttle Trade Dynamics of a Small Open Economy**
ŞAHİN A., AKDİ Y., ATAKAN C.
International Journal of Economic Sciences and Applied Research, vol.1, no.2, pp.1-12, 2015 (Peer-Reviewed Journal)
- XI. **Çitçinin Eline Geçen Fiyatların Genel Fiyat Endeksleri ve Döviz Kuruyla İlişkileri**
ŞAHİN A., AKDİ Y.
İşletme, İktisat ve Finans, vol.22, no.252, pp.116-122, 2015 (Peer-Reviewed Journal)
- XII. **Regional Crime Analysis of Turkey A Time Series Approach**
Yunus Emre K., AKDİ Y.
TÜRK İSTATİSTİK DERNEĞİ DERGİSİ, 2015 (Peer-Reviewed Journal)
- XIII. **The sources of transition probabilities in Turkish labour market: An empirical evidence for overlapping individual data, 2007- 2008**
Yılmaz Ekşi G. P., AKDİ Y., Şahin A.
Journal of Economic Cooperation and Development, vol.35, no.1, pp.23-46, 2014 (Scopus)
- XIV. **Mevsimsel Birim Kök Testleri Türkiye Sanayi Üretim Endeksi Üzerine Bir Uygulama**
TEKİN K., AKDİ Y.
Gazi Üniversitesi Sosyal Bilimler Dergisi, vol.1, no.1, 2014 (Peer-Reviewed Journal)
- XV. **Dynamic relationships in meat market**
Selli F., Bayaner A., AKDİ Y., ŞAHİN A.
Electronic Journal of Applied Statistical Analysis, vol.4, no.1, pp.83-90, 2011 (ESCI)
- XVI. **Cointegration Relationship Between The Two Sides of The Electric Energy Sector**
ŞAHİN A., AKDİ Y., ATAKAN C.
Selçuk J. Appl. Math., vol.9, no.2, pp.65-72, 2008 (Peer-Reviewed Journal)
- XVII. **An Investigation on the Shuttle Trade Dynamics of a Small Open Economy**
ŞAHİN A., AKDİ Y., ATAKAN C.
International Journal of Economics Sciences and Applied Research, vol.1, no.2, pp.1-2, 2008 (Peer-Reviewed Journal)
- XVIII. **Wheat yield dynamics: A structural econometric analysis**
Sahin A., AKDİ Y., Arslan F.
Pakistan Journal of Biological Sciences, vol.10, no.20, pp.3533-3540, 2007 (Scopus)
- XIX. **The relationship between different price indexes: A set of evidence from inflation targeting countries**
AKDİ Y., Berument H., Cilasun S. M., Olgun H.
Statistical Journal of the United Nations Economic Commission for Europe, vol.23, no.2-3, pp.119-125, 2006 (Scopus)
- XX. **Diskriminant Analizinde Gerçek Hata Oranı Tahmin Edicilerinin Jackknife ve Bootstrap Değerlendirmesi**
ALKAN B. B., ATAKAN C., AKDİ Y.
Anadolu Üniversitesi Bilim ve Teknoloji Dergisi, vol.4, no.1, pp.59-66, 2003 (Peer-Reviewed Journal)

Books

- I. **Lineer Modellere Giriş: Teori ve Uygulama**
AKDİ Y., BALİBEY M.
Gazi Kitapevi Tic. Ltd. Şti., Ankara, 2018
- II. **UYGULAMALI REGRESYON ANALİZİ ARAŞTIRMA EL KİTABI**
AKDİ Y., ŞAHİN A., YALÇIN Y., DOĞAN N., EMİRMAHMUTOĞLU F., KARAMANOĞLU Y. E., KOÇ E. K.

NOBEL AKADEMİK YAYINCILIK EĞİTİM DANIŞMANKIL, Ankara, 2016

III. **Matematiksel İstatistiğe Giriş**

AKDİ Y.

Gazi Kitabevi, 2014

IV. **Zaman Serileri Analizi Birim Kökler ve Kointegrasyon**

AKDİ Y.

Gazi Kitabevi, 2012

V. **Parametre Tahmini ve Hipotez Testi**

Öztürk F., AKDİ Y., AYDOĞDU H., KARABULUT İ.

Bıçaklar Kitabevi, 2006

Refereed Congress / Symposium Publications in Proceedings

I. **Türkiye’de Yıllık Yağış Döngüleri**

YILMAZ E., AKDİ Y., Uğurca E., ÇİÇEK İ.

TUCAUM 30. YIL ULUSLARARASI COĞRAFYA SEMPOZYUMU, Ankara, Turkey, 3 - 06 October 2018

II. **Periodicity of Annual Precipitation of Turkey(Türkiye’xxde Yıllık Yağış Döngüler**

YILMAZ E., AKDİ Y., ÇİÇEK İ., UĞURCA F. E., ATAKAN C.

International Geography Symposium on the 30th Anniversary of the Ankara University Research Center of Turkish Geography (TUCAUM), 3 - 06 October 2018

III. **Time Series Analysis of Monthly Regional Rainfall Data: Periodicity and Forecasting**

BALIBEY M., AKDİ Y.

14th International Conference on Social Science- ICSS XIV Frankfurt, Frankfurt, Germany, 2 - 03 March 2018, vol.1, pp.744-745

IV. **Forecasting air pollution rates in industrial centers using a trigonometric regression approach: A case study for Kocaeli,Turkey.**

AKDİ Y., Çelikkanat F., ATAY KAYIŞ A.

5th International Conference in Economics, Rome, Italy, 25 January - 27 December 2017

V. **Spektral Regresyon Analizi Türkiye ye Ait Turizm Verilerinin Modellenmesi**

OKKAOĞLU Y., AKDİ Y.

Xth INTERNATIONAL STATISTICS DAY CONFERENCE, 7 - 09 October 2016

VI. **Comparison between the HEGY and the Periodogram Based Seasonal Unit Root Tests**

TEKİN K., AKDİ Y.

International Conference on Information Complexity and Statistical Modeling in High Dimensions with Applications (IC-SMHD-2016), 18 - 21 May 2016

VII. **TIME SERIES ANALYSIS ON THE FREQUENCY DOMAIN OF THE REGIONAL RAINFALL IN TURKEY**

SOYSAL F. E., ATAKAN C., AKDİ Y.

Uluslararası 9. İstatistik Kongresi, 28 October - 01 November 2015

VIII. **Aylık Ortalama Yağış Miktarlarının Görsel Analizi Biplot Yaklaşımı**

ALKAN B. B., ATAKAN C., AKDİ Y.

13. Uluslararası Ekonometri, Yöneylem Araştırması ve İstatistik Kongresi, 20 - 22 November 2012

Metrics

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