

## Lect. MUSTAFA KAYA

### Personal Information

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### Education Information

Post Graduate, Hacettepe Üniversitesi, Fen Bilimleri Enstitüsü, Ağaççileri Endüstri Yüksek Mühendisliği, Turkey 1991 - 1994

Under Graduate, Hacettepe Üniversitesi, Mühendislik Fakültesi, Mtyo Ağaççileri Endüstri Mühendisliği, Turkey 1987 - 1991

### Research Areas

Social Sciences and Humanities, Management, Management Information Systems

### Professional Experience

Head of Department, Hacettepe Üniversitesi, İktisadi ve İdari Bilimler Fakültesi, İşletme Bölümü, 2010 - Continues

### Articles Published in Journals That Entered SCI, SSCI and AHCI Indexes

- I. **Value at Risk Performance of Emerging Market Equity Portfolios During the Fed's Tapering**  
KARAN M. B. , Uysal E. U. , KAYA M.  
RISK MANAGEMENT, STRATEGIC THINKING AND LEADERSHIP IN THE FINANCIAL SERVICES INDUSTRY: A PROACTIVE APPROACH TO STRATEGIC THINKING, pp.191-209, 2017 (Journal Indexed in SSCI)
- II. **Credit Risk Evaluation of Turkish Households Aftermath the 2008 Financial Crisis**  
KAYA M., Arslan-Ayaydin O., KARAN M. B.  
GLOBAL FINANCIAL CRISIS AND ITS RAMIFICATIONS ON CAPITAL MARKETS: OPPORTUNITIES AND THREATS IN VOLATILE ECONOMIC CONDITIONS, pp.417-430, 2017 (Journal Indexed in SSCI)
- III. **Credit risk estimation using payment history data: a comparative study of Turkish retail stores**  
KARAN M. B. , ULUCAN A., KAYA M.  
CENTRAL EUROPEAN JOURNAL OF OPERATIONS RESEARCH, vol.21, pp.479-494, 2013 (Journal Indexed in SCI)

### Refereed Congress / Symposium Publications in Proceedings

- I. **ESTIMATION OF CREDIT RISK OF RETAIL STORES BY USING THEIR PAYMENT HISTORY: A COMBINED LOGISTIC REGRESSION AND MULTI-DEA**  
KARAN M. B. , ULUCAN A., KAYA M.  
5th International Scientific Conference on Business and Management, Vilnius, Lithuania, 16 - 17 May 2008, pp.154-161

### Supported Projects

KAVAK Y., TOSUN M. U. , KABAKCI H., ÖZCAN S., BAŞGÖZE P., BAYHAN KARAPINAR P., ÇEKİÇ B., KAYA M., Project Supported by Higher Education Institutions, Öğrenci İşlerinin Altyapısını Güçlendirme Projesi, 2013 - 2017  
KAYA M., Project Supported by Higher Education Institutions, Rusya-Türkiye Çatışması sonrası Türk Ekonomisi, 2016 - 2016

## **Citations**

Total Citations (WOS):9

h-index (WOS):1