

ASLI EKSI

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University of Massachusetts Amherst
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EDUCATION

University of Massachusetts Amherst Ph.D. in Finance	Expected May 2020
Humboldt University of Berlin, Germany M.Sc. in Economics and Management Science	2011
Bogazici University, Istanbul, Turkey B.A. in Economics B.Sc. in Mathematics	2009
University of Amsterdam, Netherlands Exchange Student in Economics and Business	2009

RESEARCH INTERESTS

Empirical Asset Pricing, Investments, Mutual Funds, Behavioral Finance, Options

WORKING PAPERS

“**Reference-Dependent Preferences and Mutual Fund Flows**” Job Market Paper
“**Downside Risk and Mutual Fund Flows**” with Nikolaos Artavanis and Gregory Kadlec

WORK IN PROGRESS

“**Hedged Mutual Funds: Why do investors invest in them?**”
“**Liquidity and Early Exercise: Evidence from S&P 100 Index Options**” with Saurabh Roy

CONFERENCE PRESENTATIONS

“**Downside Risk and Mutual Fund Flows**” (* Presentation by Coauthor)
Australasian Finance and Banking Conference (Sydney, Australia), December 2019*
FMA Annual Meeting (New Orleans, LA), October 2019
ESSEC Workshop on Nonstandard Investment Choice (Cergy, France), September 2019*
FMA Asia-Pacific Conference (Ho Chi Minh City, Vietnam), July 2019
International Risk Management Conference (Milan, Italy), June 2019
Baltimore Area Finance Conference (Timonium, MD), April 2019

TEACHING EXPERIENCE

Isenberg School of Management, University of Massachusetts Amherst

Instructor

Corporate Finance (online)	Summer 2019/Fall 2019
Financial Modeling (in-class)	Fall 2017/Spring 2018/Fall 2018/Spring 2019
- Evaluations: 4.7/4.3/4.6/4.7 out of 5	

Teaching Assistant

Investments	Fall 2016
Corporate Risk Management	Fall 2015

PROFESSIONAL SERVICE

Discussant & Session Chair at FMA Asia-Pacific Conference 2019
Reviewer for the Journal of Alternative Investments 2018-Present

HONORS, GRANTS & FELLOWSHIPS

Isenberg School of Management Doctoral Travel Grant 2019
German Academic Exchange Service (DAAD) Fellowship 2009-2011
Bogazici University Honors List 2009
Bogazici University BUVAK Scholarship 2005-2009

INDUSTRY EXPERIENCE

Senior Quantitative Analyst, Deutsche Bank Risk Center, Berlin, Germany 2012-2015
- Developed and implemented methodologies for counterparty credit risk of derivatives
Risk Management Intern, Akbank AG, Frankfurt am Main, Germany 2011

SKILLS

Language: Turkish (Native), English (Fluent), German (Fluent)
Technical: SAS, R, STATA, MATLAB, SQL, VBA, Bloomberg, LaTeX

AFFILIATIONS

American Finance Association (AFA), American Economic Association (AEA), Financial Management Association (FMA), European Finance Association (EFA)

REFERENCES

Nikunj Kapadia (Co-Chair)
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Nikolaos Artavanis (Co-Chair)
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Pamplin College of Business
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