The Role of Self-Efficacy on Perceived Stress and Depression Level: A Research on Bachelor Degree Students

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Abstract: This study was conducted to analyze the effect of university students' self-efficacy perception on stress perceptions and depression levels. The present research was carried out on 134 university students. In the research, hypothesis testing was performed for two research models. In the first model, the relationship between students' self-efficacy perception and depression levels were examined. In the second research model, the relationship between students' self-efficacy perception and perceived stress levels was examined. According to the result of the analyzes, it was determined that there was a significant relation between students' self-efficacy perception, perceived stress and depression level. As a result of the analysis, it was understood that self-efficacy explained perceived stress more than depression. The fact that the stress level and depression levels of students are closely affected by self-efficacy reveals that self-efficacy level is an important factor in effectively coping with the problems experienced by the individual. Within the framework of these results, it is recommended that human resources specialists behave more meticulously in recruiting staff, especially for critical positions, for self-efficacy. It is thought that the results of the study will contribute significantly both in theory and in practice.

Key Words: Self-Efficacy, Depression, Perceived Stress

Öz: Yeterliliğin Algılanan Stres ve Depresyon Seviyesi Üzerindeki Rolü: Lisans Öğrencileri Üzerine Bir Araştırma

Öz: Bu çalışma üniversite öğrencilerinin öz-yeterlik algılarının stres algıları ve depresyon düzeyleri üzerine etkisini analiz etmek amacıyla yapılmıştır. Araştırma 134 üniversite öğrencisi üzerinde gerçekleştirilmiştir. Araştırmada iki araştırma modeli için hipotez testi yapılmıştır. Birinci modelde öğrencilerin öz-yeterlik algıları ile depresyon düzeyleri arasındaki ilişki incelemiştir. İkinci araştırma modelinde öğrencilerin öz-yeterlik algıları ile algılanan stres düzeyleri arasındaki ilişki incelemiştir. Analiz sonuçlarına göre öğrencilerin öz-yeterlik algıları, algılanan stres ve depresyon düzeyleri arasında anlamlı bir ilişki olduğu belirlenmiştir. Analiz sonucunda, öz-yeterlilik algıları ile algılanan stres düzeyi arasındaki ilişki analizi yaparak öz-yeterlilik algılarının stres algısı üzerindeki etkisini incelemiştir. Öğrencilerin stres seviyesi ile depresyon düzeylerinin öz-yeterlilik düzeyinin stres algısı üzerinde etkisi analizi yaparak öz-yeterlilik seviyesinin stres algısı üzerindeki etkisini incelemiştir. Sonuç olarak, öz-yeterlilik algıları ile algılanan stres düzeyleri arasındaki ilişki analizi yaparak öz-yeterlilik algılarının stres algısı üzerindeki etkisini incelemiştir. Öğrencilerin stres seviyesi ile depresyon düzeylerinin öz-yeterlilik düzeyinin stres algısı üzerindeki etkisini incelemiştir. 

Key Words: Self-Efficacy, Depression, Perceived Stress

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konusunda daha titiz davranması önerilir. Çalışma sonuçlarının gerek teorik, gerek ise uygulanmada önemli ölçüde katkı sağlayacağı düşünülmektedir.

Anahtar Kelimeler: Öz-Yeterlik, Depresyon, Algılanan Stres

GENİŞLETİLMİŞ ÖZET

Amaç
Bu çalışma öz yeterliliğinin algılanan stres ve depresyon üzerindeki etkisini araştırmak amacıyla yapılmıştır. Çalışmanın amacı öz yeterliliğin algılanan stres ve depresyondan hangisi üzerinde daha fazla etkili olduğunu belirlemektir. Bu sonuç çerçevesinde gelecek çalışmalara da yeni bir zemin kazandırılmasını amaçlanmıştır.

Metod
Araştırmada kolayda örnekleme metodundan yararlanılmış olup 134 lisans öğrencisi araştırmannın örneklemını oluşturmuştur. 134 öğrenciye öz yeterlilik, algılanan stres ve depresyon envanterlerinden oluşan anket formları dağıtılmıştır. Veriler SPSS 22 paket programında analiz edilmiştir.

Bulgu ve Sonuç
Araştırma bulguları öğrencilerin öz yeterlilik algısının algılanan stres ve depresyon düzeyini anlamlı bir şekilde etkilediğini göstermiştir. Bununla birlikte öz yeterliliğin algılanan stresi depresyona göre daha fazla açıkladığı, bu durumun literatürde olduğu görüldüğü belirtilmiştir. Beck’in depresyon envanteri içerisinde yer alan soruların öğrencileri olumlu yönlendiğini düşünülmüştür. Nitekim depresyon ölçeğinde yer alan ifadelerin tanımlayıcı istatistiklerine bakıldığında öğrencilerin kendileri ile ilgili olumlu yanitlar vermeye eğilimi olduğu görülmüştür. Çalışmanın en önemli kısıtları 134 örneklemendenden oluşmasına, daha fazla örneklemleще çalışma olasılığına ve daha anlamlı sonuçlar bulunulacağı düşünülmüştür. Ayrıca öz-yeterlilik etkinliği çeşitli şekilde etkilediği ve bu etkiler de edebilmek adına daha fazla öz-yeterlilik ölçüğünü kullanması önerilir. Öğrencilerin stres seviyeleri ile depresyon düzeylerinin öz yeterlilikten etkilediğini düşünülmüştür. Nitekim depresyon ölçeğinde yer alan ifadelerin tanımlayıcı istatistiklerine bakıldığında öğrencilerin kendileri ile ilgili olumlu yanıt vermekte olduğunu düşünülmüştür. Çalışmanın en önemli kısıtları 134 örneklemendenden oluşmasına, daha fazla örneklemleще çalışma olasılığına ve daha anlamlı sonuçlar bulunulacağı düşünülmüştür. Ayrıca öz-yeterlilik etkinliği çeşitli şekilde etkilediği ve bu etkiler de edebilmek adına daha fazla öz-yeterlilik ölçüğünü kullanması önerilir. Öğrencilerin stres seviyeleri ile depresyon düzeylerinin öz yeterlilikten etkilediğini düşünülmüştür. Nitekim depresyon ölçeğinde yer alan ifadelerin tanımlayıcı istatistiklerine bakıldığında öğrencilerin kendileri ile ilgili olumlu yanıt vermekte olduğunu düşünülmüştür. Çalışmanın en önemli kısıtları 134 örneklemendenden oluşmasına, daha fazla örneklemleще çalışma olasılığına ve daha anlamlı sonuçlar bulunulacağı düşünülmüştür. Ayrıca öz-yeterlilik etkinliği çeşitli şekilde etkilediği ve bu etkiler de edebilmek adına daha fazla öz-yeterlilik ölçüğünü kullanması önerilir.
The studies carried out in Organizational Behavior and Industrial Psychology reveal the significant relationship between self-efficacy and job performance. Self-efficacy has been taken as an independent variable that directly affects job performance in some studies, and it has been found to have an indirect effect in some studies. According to Gresham (2001), self-efficacy affects individuals' emotional and physical performance. The individuals whose self-efficacy level is high are more healthy physically and psychologically. This study focused on the psychological consequences of self-efficacy. In terms of the consequences of self-efficacy, perceived stress and depression is analyzed in detail.

The sample of the study consists of the students who will graduate in the near future. The most important reason for working with these students is to understand the perception of self-efficacy of the workforce who will be placed in business life and the effect of this self-efficacy perception on depression and stress level. Understanding the problem of future generations with self-efficacy is undoubtedly the first step in solving the problem. High levels of stress and depression are negative for both business and community welfare. The literature also shows that individuals with a high level of self-efficacy (not meant to those with an excessively high level of self-efficacy) experience less depression and are better able to cope with stress. Self-efficacy is an important issue that should be emphasized in order to create a healthier society in psychological terms.

2. Literature Review

Self-efficacy refers to the belief in the capacity of the individual to organize and successfully perform the activity necessary for the individual to perform a certain performance, as Bandura (1986) defined. It is not the competencies of the person mentioned here, but it refers to the subjective belief about competence and his belief that he will overcome the problems faced by these competencies. Self-efficacy can be defined as a concept that arises within the social learning theory and shapes this theory, as the beliefs that a person can do a job.

According to Bandura (1997), self-efficacy concept is based on beliefs on our abilities and it is necessary to organize and realize a certain behavior in order to achieve certain goals (Schitz and Schwarzer, 2000). According to Gresham (2001), self-efficacy affects individuals' emotional and physical performance. The individuals whose self-efficacy level is high are more healthy physically and psychologically.

The concept of self-efficacy has been defined by Bandura as a belief in the context of Social-Cognitive Theory that it will initiate an effort that can be
effective on the events around the individual and will continue this effort until it gets results. Thus, self-efficacy perception affects the goals that people set for themselves, how much effort they will perform to achieve these goals, how long they can face the difficulties they face in achieving their goals, and their reactions to failure. In other words, it is a reflection of the individual's level of coping with stress, enabling the individual to evaluate his/her abilities more objectively and reduce the side effects of stress. Self-efficacy also expresses the self-confidence (Bandura, 2002; Zulkosky, 2009).

Stress has been examined in many of disciplines as psychology, psychiatry, neurology, social psychology, organizational behavior, physics… The concept of stress has been firstly introduced to literature by Selye (1965). According to Selye, stress is a subjective concept. The meaning of vital events is different for each of us. An event or fact that is important to us may not be equally important to others. Therefore, one event may not affect another while creating stress in us. Selye defines stress as a reaction of the body to any pressure (Butcher, Mineka and Hooley, 2013).

According to Lazarus and Folkman (1984), stress can be explained in two ways. From the first point of view, stress arises from the interaction between the person and the environment. Difficult environmental conditions result in stress, but whether the environmental conditions are stressful also varies due to individual differences. For this reason, they define “Psychological stress is a psycho-physiological process and a relationship between the individual and the environment, which starts as a result of the individual's perception of an environmental event as a threat that transcends their coping resources and poses a threat to their well-being”. In the context of this explanation, the well-being of the person actually defines the state of equilibrium, expressed as homeostasis. The person perceives the deterioration of this balance as a threat, is disturbed and tries to become a balance again. When viewed in this context, stress can be considered as both an effect and a reaction. According to the second point of view, the relationship between stimulus and response is also defined as stress as mentioned before.

Although there are always negative meanings refers to the concept of stress, stress has an important function in human life. As categorized by Selye, the concept of eustress can be distinguished from disstress (Nelson and Simmons, 2003). In terms of this framework, eustress refers to the positive, healthy responds to stress events. In contrast, disstress refers to negative, disfunctional reactions to stressfull events. As known from the related literature, middle level of stress is vital for us to cope with problems. In this point, level of stress is the critical manner. If stress is in the level as can not be controlled, psychological and physical potential disasters may be occur.

In the study carried out by Şanlı (2017), it has been found that there is a significant relationship between the perception of self-efficacy and the level of stress perceived. The literature supports this relationship. According to Baltaş and
Baltaş (2000), people who are unable to express their thoughts and feelings are generally negative and undecided, and low-confidence types are people who experience stress. Because the personality trait owned directly affects the perception of stress.

The word depression refers to an emotional experience that includes elementary feelings used in terms of collapse, feeling sad, and decreased functional and vital activity. The word "depress", which is the origin of the word, comes from the Latin word "depressus", that is, "being low, suppressing" (Işık, Işık and Taner, 2013; Helvacı and Hocaoğlu, 2015).

In Beck’s Depression inventory, there are 21 items and each item refers to a specific syndrome of depression. These syndromes (Beck et al., 1996):

- Agitation
- Past failure
- Loss of Interest in Sex
- Sadness
- Tiredness
- Pessimism
- Concentration Difficulty
- Loss of Pleasure
- Changes in Appetite
- Guilty Feelings
- Irritability
- Punishment Feelings
- Changes in Sleeping
- Loss of Energy
- Self-Dislike
- Worthlessness
- Self-Criticalness
- Indecisiveness
- Suicidal Thoughts
- Loss of Interest
- Crying

Depression is one of the most common and candidate problems in the world. Depression is an emotional response to ongoing frustrations and frustrations. Its main feature is a decrease in self-esteem and depression. It is very common, its symptoms are very complex and has symptoms that change with age (Köroğlu, 2006). Psychoanalytic theory explains depression in terms of the unsatisfied needs of the individual in childhood. Behavioral approaches say that the individual experiences depression due to the inability to receive the rewards he expects from life. Cognitive approaches suggest that the main reason for depression is negative thoughts and attitudes (Ülev, 2014; Blackburn, 2011).

Causes of depression in the literature; life events (disease, birth, heavy workload and loss, etc.), non-life events (inertia and distress); past events (education, upbringing, being influenced by social culture and genetic tendency) and physical factors (various drugs, hormone changes, diseases) are indicated (Gillet and Pietroni, 1990).

People's belief in their own abilities affects not only their motivation but also the severity of stress and depression experienced in risky or difficult situations ”(Bandura, 1989). Emotional responses can affect actions directly or indirectly by changing the thought process. In addition, these responses depend on people's belief in the possibility of dealing with something. People who think
they can handle the risks are less annoyed than the risks. They can reduce their stress and anxiety by controlling possible risks (Bandura, 1995).

According to the cognitive model, people who are prone to depression evaluate themselves, the outside world and their future negatively. The depressed person finds himself inadequate, worthless and flawed. He sees life as obstacles and full of compelling events; He is desperate for his future (Beck 1963, Minkoff et al. 1973). Beck reports that there is a link between their beliefs that their problems are no solution and that they will never find a solution as a result of their studies with 80 depressive patients who have attempted suicide (Durak and Palabıyıkolu, 1994: 311)

Perceived stress and depression is studied in psychology literature and these concepts are closely related to each other. Self-efficacy is an important factor in dealing with stress. Individuals with relatively high self-efficacy can cope with stress positively, set higher goals and have higher expectations than individuals with low self-efficacy. Individuals with relatively low self-efficacy can eat faster when faced with difficult conditions and depression and anxiety levels may be higher (Pinquart, Silbereisen RK and Juang, 2004).

As mentioned above, self-efficacy is an important factor for the individual to effectively cope with stress and reduce the level of depression and display positive behaviors. However, this relationship is not unidirectional. An individual's stress or anxiety level affects his self-efficacy perception. The individual who is psychologically comfortable will also have high self-efficacy expectation in concluding a job successfully. Accordingly, the positive mood strengthens the belief in self-efficacy. It can be said that some emotions such as depression and hopelessness reduce the belief in the individual's abilities as it refers to self-efficacy. If people develop negative thoughts and fears about their skills while performing an activity, these affective reactions lead to a decrease in self-efficacy beliefs (Pajares, 2002; Bandura, 1980; Kaya, 2012; Tepe, 2011, Arseven, 2016).

**3. Method**

In this study, there are two research models and two hypotheses.

![Research Model 1](image1)

**Figure 1: Research Model 1**

H1: There is a significant relation between self-efficacy and perceived stress of students

![Research Model 2](image2)

**Figure 2: Research Model 2**
H2: There is a significant relation between self-efficacy and depression level of students.

In terms of the study, there are three research instruments conducted on students:

- Self-efficacy Scale
- Perceived Stress Scale
- Depression Scale

Self-efficacy scale was developed by Sherer and others (1982) and adapted into Turkish by Yıldırım and İlhan (2010). In terms of related instrument, there are 17 items and three factors as willingness to initiate behavior, willingness to expend effort completing the behavior and persistence in the face of adversity. These factors refer to general self-efficacy but while examining the original form of the scale, there are also another subscale as called social efficacy placed under self-efficacy instrument.

Table 1. Reliability Statistics of Self-Efficacy Scale

| Cronbach's Alpha | N of Items |
|------------------|------------|
| .759             | 9          |

Table 2. Factor Analytical Structure of Self-Efficacy Scale

| Component | 1         | 2         |
|-----------|-----------|-----------|
| 17. I avoid trying to learn new things that seem difficult to me. | .798      |           |
| 15. I avoid to face difficulties. | .767      |           |
| 19. I give up quickly if I am not successful initially when trying something new. | .753      |           |
| 16. I don't think I can deal with most of the problems that I will encounter in life. | .694      |           |
| 18. I can not be very successful in achieving the important goals I have defined. | .550      |           |
| 22. One of the my problems is that I can't start a job in time. | .731      |           |
| 21. I leave everything halfway | .693      |           |
| 27. I do not always trust my abilities. | .675      |           |
| 25. I give up easily. | .541      |           |
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Table 3. KMO Table for Self-Efficacy Scale

| Component | KMO and Bartlett's Test | Bartlett's Test of Sphericity |
|------------|-------------------------|-------------------------------|
| Kaiser-Meyer-Olkin Measure of Sampling Adequacy. | .776 | 324,147 |
| Bartlett's Test of Sphericity | | |
| Approx. Chi-Square | 36 |
| Sig. | .000 |

The validity and reliability studies of the scale were conducted by Yıldırım and İlhan (2010) and it was understood that the scale is consisted of three factors as mentioned above. In terms of this present study, it is understood that there are two factors. According to related literature, first factor is labeled as persistence, second factor is labeled as initiating. Reliability analysis is performed and cronbach alpha value is found as 0.759 that means related scale is reliable.

Table 4. Reliability Statistics for Perceived Stress Scale

| Reliability Statistics | Cronbach's Alpha | N of Items |
|-------------------------|------------------|------------|
| Reliability Statistics  | .893             | 14         |

Table 5. KMO and Bartlett's Test Table for Perceived Stress Scale

| Component | KMO and Bartlett's Test | Bartlett's Test of Sphericity |
|-----------|-------------------------|-------------------------------|
| Kaiser-Meyer-Olkin Measure of Sampling Adequacy. | .849 | 398,048 |
| Bartlett's Test of Sphericity | | |
| Approx. Chi-Square | 21 |
| Sig. | .000 |

Table 6. Factor Analytical Structure of Perceived Stress Scale

| Component | 1 | 2 |
|-----------|---|---|
| 1- How often did you feel uncomfortable last month because of something unexpected? | .846 | |
| 3- How often did you feel frustrated and stressed last month? | .785 | |
| 11- How often did you get angry last month because of events that were out of your control? | .775 | |
| 2- How often did you feel that you couldn't control the important things in your life last month? | .732 | |
| 14- How often did you feel last month that you had accumulated problems that you could not overcome? | .686 | |
| 7- How often did you feel that everything was fine last month? | .638 | |
| 5- How often did you feel that you effectively dealt with the important changes that occurred in your life last month? | | .875 |
| 6- How often did you trust your ability to handle your personal problems last month? | | .814 |
| 10- Last month, how often did you feel that you were handling everything? | | .702 |
Table 6. Factor Analytical Structure of Perceived Stress Scale

| Item                                                                 | Factor Score |
|----------------------------------------------------------------------|--------------|
| 4- How often did you successfully overcome everyday challenges last month? | .645         |
| 13- How often have you been able to control how to use your time last month? | .550         |
| 9- Last month, how often have you been able to control the difficulties in your life? | .544         |
| 8- How often did you realize that you were unable to cope with the things you had to do last month? | .495         |

Perceived Stress Scale was developed by Cohen, Kamarck and Mermelstein (1983). Consisting of a total of 14 items, scale is designed to measure how stressful some situations in a person's life are perceived. This scale was adapted to Turkish by Eskin et al. (2013). This adapted form was used in this present study. After performing factor analysis, it was found. In terms of this present study, it is understood that there are two factors. According to related literature, first factor is labeled as perception of helplessness, second factor is labeled as perceived self-efficacy.

Table 7. Reliability Statistics for Beck Depression Inventory

| Reliability Statistics | Cronbach's Alpha | N of Items |
|------------------------|------------------|-----------|
| Beck Depression Inventory (BDI): The scale is developed by Beck (1961), BDI is a self-assessment scale consisting of 21 items aimed at measuring the severity of symptoms observed in emotional, cognitive and motivational dimensions related to depression. Each item is composed of sentences that are graded from less to more expressing a behavioral pattern specific to depression. The lowest score obtained from the scale is 0, and the highest score is 63. These statements are related to the symptoms of depression: Pessimism, crying attacks, feeling guilty, depressed mood, dissatisfaction, feeling of failure, anxiety, loss of appetite, social withdrawal, indecision, fatigue, physical image distortion is sleep disturbance, somatic occupations, work inhibition, and loss of libido. The validity and reliability studies of this scale and another translation of Beck Depression Inventory in Turkish were performed by Teğin (1980) and Hisli (1988). It is stated that the critical point is accepted as 17.

Unlike other studies, factor analysis was applied for Beck depression scale and it was observed that it was a six-factor structure. However, since these six factors could not be named meaningfully, they were considered as one factor.

4. Results

After performing reliability and factor analysis of scales, correlation and regression analyses were implemented. According to regression analysis, it is understood that there is a negative and significant relation between self-efficacy...
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and perceived stress. This result was expected and is consistent with the literature. It can be said that students with a relatively high self-efficacy level can control stress better than students with a low self-efficacy level, so they can experience stress less. As expected, self-efficacy has also been shown to have a significant effect on depression. While comparing r square points, it is understood that self-efficacy has more effect on perceived stress compared to depression.

Table 8. Regression Model of The Relation Between Self-Efficacy and Depression

| Model | Unstandardized Coefficients | Standardized Coefficients |
|-------|----------------------------|---------------------------|
|       | B | Std. Error | Beta | t | Sig. |
| 1     | (Constant) | 1.048 | .178 | 5.875 | .000 |
|       | Self_Efficacy | .252 | .075 | .286 | 3.378 | .001 |

a. Dependent Variable: Depression

Table 9. Model Summary of The Relation Between Self-Efficacy and Depression

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate | Durbin-Watson |
|-------|---|----------|-------------------|---------------------------|---------------|
| 1     | .286* | .082 | .075 | .44941 | 2.256 |

a. Predictors: (Constant), Self_Efficacy  
b. Dependent Variable: Depression

Table 10. Regression Model of The Relation Between Self-Efficacy and Perceived Stress

| Model | Unstandardized Coefficients | Standardized Coefficients |
|-------|----------------------------|---------------------------|
|       | B | Std. Error | Beta | t | Sig. |
| 1     | (Constant) | 1.575 | .176 | 8.970 | .000 |
|       | Depression | 1.030 | .103 | .661 | 9.976 | .000 |

a. Dependent Variable: Perceived Stress

Table 11. Model Summary of The Relation Between Self-Efficacy and Perceived Stress

| Model | R | R Square | Adjusted R Square | Std. Error of the Estimate |
|-------|---|----------|-------------------|---------------------------|
| 1     | .299a | .089 | .082 | .56733 |

Table 12. Descriptive Statistics

|                  | N   | Minimum | Maximum | Mean  | Std. Deviation |
|------------------|-----|---------|---------|-------|----------------|
| Perceived_Stress | 134 | 1.93    | 4.79    | 2.9723| .59226         |
| Self_Efficacy    | 134 | 1.22    | 3.89    | 2.3367| .52381         |
| Depression       | 130 | 1.00    | 3.38    | 1.6352| .46719         |
| Valid N (listwise)| 130 |         |         |       |                |
Discussion and Recommendations

In the related literature, especially in psychology, stress, perceived stress and depression are concepts used together. The relationship between self-efficacy and these variables has been studied by researchers from many disciplines. In this study, the effects of self-efficacy on both depression and perceived stress were examined. One of the questions asked before the research was whether self-efficacy explained depression or perceived stress better. Although there is no significant difference between the results, it has been concluded that self-efficacy explains perceived stress better than depression. Looking at the descriptive statistics results, students' self-efficacy levels are low. Therefore, the effect of self-efficacy on perceived stress and depression has not been clearly seen. This poses an important disadvantage for the study.

It is thought that better results will be obtained if the same study is applied on a larger sample and especially if the self-efficacy level is higher level from different institutions. It is thought that using a different self-efficacy scale will yield better results. However, one of the most important limitations of the study is that the depression scale includes guiding questions for students. This is an important disadvantage in terms of understanding the impact of self-efficacy on depression. Researchers who want to examine the relationship between self-efficacy and depression and perceived stress are recommended to use a different self-efficacy scale and apply this scale to more people. The effect of self-efficacy on depression and perceived stress was examined in particular and the positive effects of high self-efficacy were mentioned. However, there are some studies in the literature that people with very high self-efficacy make mistakes and harm their institutions. In this study, no conclusion about the negative effects of high self-efficacy has been revealed. This is both an important constraint for the study and a recommendation for future studies.

Beck Depression Inventory was divided into six factors as a result of the factor analysis applied, but these factors could not be named in a meaningful way. The low scores given to the statements in the scale make us think whether the answers given by the students constituting the sample are sincere or not. If a meaningful factor analytical structure is created after working with more samples and applying a depression scale to more people, more important results can be achieved on behalf of the literature. Although Beck's depression scale is an important tool in the related literature, it is understood that students tend to give positive answers about themselves. This issue should be taken into consideration while conducting the research. The fact that the stress level and depression levels of students are closely affected by self-efficacy reveals that self-efficacy level is an important factor in effectively coping with the problems experienced by the individual. This study reveals that the students' stress level and their depression levels are affected by self-efficacy and that self-efficacy level is an important factor in order to effectively cope with the problems experienced by the individual. In today's business world, change is happening much faster than
before and every change also brings anxiety. At this point, protecting the psychological health by effectively managing stress seems subtle in terms of both employee satisfaction and job success. As it is understood from the studies in the literature and supported by this study, self-efficacy has a very important place in coping with stress. Therefore, it is obvious that the self-efficacy level will have a more important place in the future. The most important reason for the study to be carried out on students is that they will form an important part of the workforce in various sectors in the near future. Therefore, in order to have a better workforce in the future, human resource professionals should pay attention to the recruitment of people with a sufficient level of self-efficacy. Within the framework of these results, it is recommended that human resources specialists behave more meticulously in recruiting staff, especially for critical positions, for self-sufficiency. It is very important for the students, who are the future of our country to take action in order to bring their self-efficacy to a sufficient level and at this point both families and educators should take the necessary responsibilities in order to have the economy and qualified workforce of our country. It is thought that the results of the study will contribute significantly both in theory and in practice.

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