Lect. BÜKRE YILDIRIM KÜLEKCİ

Personal Information

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International Researcher IDs

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Education Information

Doctorate, Hacettepe University, Fen Bilimleri Enstitüsü, Aktüerya Bilimleri (Dr), Turkey 2014 - 2021
Postgraduate, Middle East Technical University, Institute Of Applied Mathematics, Financial Mathematics, Turkey 2018 - 2019
Postgraduate, Hacettepe University, Fen Bilimleri Enstitüsü, Aktuerya Bilimleri A.B.D, Turkey 2012 - 2014
Undergraduate, Hacettepe University, Fen Fakültesi, Aktüerya Bilimleri Bölümü, Turkey 2008 - 2012

Foreign Languages

English, C1 Advanced

Dissertations

Doctorate, RISK MEASUREMENT USING TIME VARYING EXTREME VALUE COPULAS, Hacettepe University, Fen Bilimleri Enstitüsü, Aktuerya Bilimleri A.B.D, 2021
Postgraduate, The effect of Turkish mortality improvements on the cost of annuities using entropy measure, Hacettepe Üniversitesi, Aktüerya Bilimleri (Yl), 2014

Research Areas

Statistics, Insurance, Actuarial Studies, Technical Demography, Numerical Analysis

Academic Titles / Tasks

Researcher, Universitaet Kaiserslautern, Department of Mathematics, 2022 - Continues
Lecturer, Middle East Technical University, Institute Of Applied Mathematics, Actuarial Science, 2021 - 2022
Research Assistant, Middle East Technical University, Institute Of Applied Mathematics, Actuarial Science, 2012 - 2021

Courses

Risk Management and Insurance, Postgraduate, 2021 - 2022

Published journal articles indexed by SCI, SSCI, and AHCI

I. **Assessment of longevity risk: credibility approach**
Kulekci B. Y. , Kestel A. S.
JOURNAL OF APPLIED STATISTICS, vol.48, no.13-15, pp.2695-2713, 2021 (Peer-Reviewed Journal)

Articles Published in Other Journals

I. **Effect of Turkish mortality developments on the expected lifetime and annuity using entropy measure**
YILDIRIM KÜLEKCİ B., BÜYÜKYAZICI M.
İstatistikçiler Dergisi: İstatistik ve Aktüerya, vol.13, no.1, pp.30-47, 2020 (Peer-Reviewed Journal)

Books & Book Chapters

I. **Actuarial Present Value and Variance for Changing Mortality and Stochastic Interest Rates**
Yıldırım B., Kestel A. S. , Ergökmen G.
in: Modeling, Dynamics, Optimization and Bioeconomics II, Pinto,Alberto,Zilberman,David, Editor, Springer-Verlag , Amsterdam, pp.495-512, 2017

Refereed Congress / Symposium Publications in Proceedings

I. **Backtesting in Time Varying Extreme Value Copulas for Dependent Risks**
YILDIRIM KÜLEKCİ B., KESTEL A. S. , KARABEY U.
Online International Conference inActuarial Science (OICA), Lyon, France, 28 - 29 April 2020

II. **Assessment of Longevity Risk on PensionFunds: Credibility Approach**
YILDIRIM KÜLEKCİ B., KESTEL A. S.
11th International Statistics Congress (ISC11), Bodrum, Turkey, 4 - 08 October 2019

III. **Assessment of Longevity Risk via CredibilityApproach**
YILDIRIM KÜLEKCİ B., KESTEL A. S.
4th National Insurance and Actuarial Sciences Congress (USAK), Ankara, Turkey, 24 - 25 June 2019

IV. **Extreme Value Theory on Valuation of Actuarial Risk**
YILDIRIM KÜLEKCİ B., KESTEL A. S. , KARABEY U.
11. International Statistics Days Conference, BODRUM, Turkey, 3 - 07 October 2018

V. **Multivariate Extreme Value Theory on the Valuation of Tail Behavior in Actuarial Science**
YILDIRIM KÜLEKCİ B., KESTEL A. S. , KARABEY U.
4th European Actuarial Journal Conference, Leuven, Belgium, 9 - 11 September 2018

VI. **Risk Measurement Using Extreme Value Theory: The Case of BIST100 Index**
YILDIRIM B., KESTEL A. S. , KARABEY U.
10th International Statistics Congress, Ankara, Turkey, 6 - 08 December 2017

VII. **The Influence of Longevity Risk on Pension Funds: Turkish Case**
YILDIRIM B., KESTEL A. S.
3RD INTERNATIONAL RESEARCHERS, STATISTICIANS AND YOUNG STATISTICIANS CONGRESS, Konya, Turkey, 24 - 26 May 2017

VIII. **Actuarial present value and variance for changing mortality and stochastic interest rates**
Yıldırım B., Selcuk-Kestel A. S. , Coşkun-Ergökmen N. G.

3rd International Conference on Dynamics, Games and Science, DGS 2014, Porto, Portugal, 17 - 21 February 2014, vol.195, pp.495-512

IX. **Stokastik Faiz Oranı ve Mortalite Etkisi Altında Hayat Sigortası Prim Hesaplaması**
YILDIRIM B., KESTEL A. S. , N Gülden C. E.
9. Uluslararası İstatistik Kongresi, Antalya, Turkey, 28 October - 01 November 2015

X. **The effect of Turkish mortality improvements on the cost of annuities using entropy measure**
YILDIRIM B., BÜYÜKYAZICI M.
EURO Working Group Commodities and Financial Modelling, Ankara, Turkey, 12 - 14 May 2015

Supported Projects

KESTEL A. S. , YILDIRIM B., AKARSU G., MERT Ö. M. , HASGÜL E., ŞİMŞEK M., Project Supported by Higher Education Institutions, Hayat ve Hayat Dışı Sigorta Şirketlerinde Mali Yeterlilik Kriterlerine ait Faktörlerin Modellenmesi, 2017 - 2019

KESTEL A. S. , YILDIRIM B., DANIŞOĞLU S., GÜNER Z. N. , HASGÜL E., Project Supported by Higher Education Institutions, Türkiye Sigorta Sektöründe Varlık Yönetimi Stratejilerinin Solvency II Kriterlerine olan Etkisinin Ölçülmesi, 2015 - 2015

KESTEL A. S. , KARA G., YAZICI C. F. , YILDIRIM B., ÖZDEMİR A., Project Supported by Higher Education Institutions, Türkiye'de Elektrik Enerji Fiyatlandırmasının Risk Yönetimi Metodlarıyla Ölçülmesi, 2015 - 2015

KESTEL A. S. , YILDIRIM B., Ekici M. A. , YAKUT A., ŞİMŞEK M., Project Supported by Higher Education Institutions, Türkiye'deki Yapı Stoku Özelliklerine Bağlı Deprem Sigortası ve Reasürans Primi Değerlendirmesi, 2014 - 2015

KESTEL S. A. , Project Supported by Other Private Institutions, Bireysel Emeklilik Sistemine Geçiş ve Aktarıma Yönelik Aktüeryal Değerlendirme, 2014 - 2014

Metrics

Publication: 16
Citation (Scopus): 1
H-Index (Scopus): 1