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International Researcher IDs

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Research Areas

Actuarial Studies

Academic Titles / Tasks

Research Assistant, Middle East Technical University, Institute of Applied Mathematics, Actuarial Science, 2020 - Continues

Books & Book Chapters

I. **Impact of Outlier-Adjusted Lee-Carter Model on the Valuation of Life Annuities**

Yavrum C., Kestel A. S.

in: Advances in Econometrics, Operational Research, Data Science and Actuarial Studies, M. Kenan Terzioğlu, Editor, Springer, London/Berlin , Berlin, pp.499-513, 2022

Refereed Congress / Symposium Publications in Proceedings

I. **Life Insurance Valuation under Pandemic Risks: Covid-19**

Yavrum C., Kestel A. S.

26th International Congress on Insurance: Mathematics and Economics, Edinburgh, England, 4 - 07 July 2023, pp.144

II. **Impact of Outliers in Mortality Rates on the Valuation of Life Annuities**

Yavrum C., Kestel A. S.

Virtual 24th International Congress on Insurance: Mathmeatics and Economics, Illinois, United States Of America, 5 - 09 July 2021, pp.174

Supported Projects

KESTEL A. S., MERT Ö. M., YAVRUM C., AKARSU ŞENGÖZ G., Project Supported by Higher Education Institutions, Deprem Hasarlarının Finansal Risk Yönetiminde Katastrofik Bonoların CatBond Katkısının Enflasyon Etkisi Altında

Değerlendirilmesi, 2023 - Continues

KESTEL A. S., MERMER B. N., MERT Ö. M., YAVRUM C., Project Supported by Higher Education Institutions, Covid19 Temel Çoğalma Sayısının Ülke Bazında Tahmini ve Pandeminin ABD Finans Piyasasına Etkisi, 2022 - 2023

Metrics

Publication: 3