Prof. ALİ DEVİN SEZER

Personal Information

Fax Phone: +90 210 298 7
Email: devin@metu.edu.tr
Web: https://sites.google.com/site/devinsezer

International Researcher IDs
ScholarID: nI3yB2sAAAAJ
ORCID: 0000-0002-8983-2035
Publons / Web Of Science ResearcherID: AGV-6485-2022
ScopusID: 36935677700
Yoksis Researcher ID: 164960

Education Information

Doctorate, Brown University, Division Of Applied Mathematics, United States Of America 2000 - 2006

Foreign Languages

English, C1 Advanced

Dissertations

Doctorate, Dynamic Importance Sampling for Queueing Networks, Brown University, Division Of Applied Mathematics, 2006

Research Areas

Probability Theory, Stochastic Processes

Academic Titles / Tasks

Associate Professor, Middle East Technical University, Institute of Applied Mathematics, Financial Mathematics, 2013 - Continues

Advising Theses

SEZER A. D., Optimal liquidation with conditions on minimum price, Doctorate, M.AKSU(Student), 2022
SEZER A. D., Continuity problem for backward stochastic differential equations with singular nonmarkovian terminal conditions and random terminal times, Doctorate, S.AUGUSTINE(Student), 2021
SEZER A. D., Continuity problem for backward stochastic differential equations with singular nonmarkovian terminal conditions and deterministic terminal times, Doctorate, M.Ahmadi(Student), 2020

SEZER A. D., Solution of the Almgren-Chriss model with quadratic market volume via special functions, Postgraduate, E.Ertürk(Student), 2020
SEZER A. D., Pricing inflation indexed bonds and embedded deflation floor options: An analysis on Turkish bond market, Postgraduate, B.Bayram(Student), 2020
SEZER A. D., Hedging performance of utility indifference pricing of European call options, Postgraduate, C.Köroğlu(Student), 2019
SEZER A. D., A Comparison of constant and stochastic volatility in Merton's portfolio optimization problem, Postgraduate, O.Öztürk(Student), 2018
SEZER A. D., A comparison of constant and stochastic volatility in Merton's portfolio optimization problem, Postgraduate, O.ÖZTÜRK(Student), 2018
SEZER A. D., Exit probabilities of constrained simple random walks, Doctorate, K.DEMİRBERK(Student), 2018
SEZER A. D., Exit probabilities of Markov modulated constrained random walks, Doctorate, F.BAŞOĞLU(Student), 2018
SEZER A. D., Energy consumption in data centers with deterministic setup times, Postgraduate, A.KARA(Student), 2017
SEZER A. D., Application of stochastic volatility models with jumps to bist options, Postgraduate, M.RAHIMINEJAT(Student), 2017
SEZER A. D., AYAYDIN HACIÖMEROĞLU H., Pricing and hedging of quotient options in İstanbul stock exchange, Postgraduate, A.Umur(Student), 2016
SEZER A. D., Local volatility model applied to BIST30 european warrants: pricing and hedging, Postgraduate, Z.Sıla(Student), 2016
SEZER A. D., Pricing and hedging of quotient options in Istanbul stock exchange, Postgraduate, A.UMUR(Student), 2016
SEZER A. D., Applications of the Heston model on BIST30 warrants : Hedging and pricing, Postgraduate, Ö.MURAT(Student), 2016
SEZER A. D., Applications of the heston model on BIST30 warrants : hedging and pricing, Postgraduate, Ö.Murat(Student), 2016
SEZER A. D., Pricing and hedging lookback options using black-scholes in borsa İstanbul, Postgraduate, S.AUGUSTINE(Student), 2016
SEZER A. D., Local volatility model applied to bist30 warrants: Pricing and hedging, Postgraduate, Z.SILA(Student), 2016
SEZER A. D., District-index insurance program: Basic model and pricing, Postgraduate, İ.AYBERK(Student), 2015
SEZER A. D., Pricing and hedging a participating forward contract, Postgraduate, İ.EMRE(Student), 2013
SEZER A. D., Two studies on backward stochastic differential equations, Postgraduate, V.TUNÇ(Student), 2012
SEZER A. D., Temperature in Turkey and Turkish day ahead electricity market prices: Modeling and forecasting, Postgraduate, K.DEMİRBERK(Student), 2012
SEZER A. D., Testing for rational bubbles in the Turkish stock market, Postgraduate, F.BAŞOĞLU(Student), 2012

Published journal articles indexed by SCI, SSCI, and AHCI

I. **Approximation of the exit probability of a stable Markov modulated constrained random walk**
Kabran F. B., SEZER A. D.
ANNALS OF OPERATIONS RESEARCH, vol.310, no.2, pp.431-475, 2022 (SCI-Expanded)

II. **Continuity problem for singular BSDE with random terminal time**
Samuel S. A., Popier A., SEZER A. D.
Alea (Rio de Janeiro), vol.19, no.2, pp.1185-1220, 2022 (SCI-Expanded)

III. **Backward stochastic differential equations with non-markovian singular terminal conditions for general driver and filtration**
Ahmadi M., Popier A., SEZER A. D.
Electronic Journal of Probability, vol.26, 2021 (SCI-Expanded)

IV. **Excessive backlog probabilities of two parallel queues**
Unlu K. D., SEZER A. D.
ANNALS OF OPERATIONS RESEARCH, vol.293, no.1, pp.141-174, 2020 (SCI-Expanded)

V. **Backward stochastic differential equations with non-Markovian singular terminal values**

SEZER A. D., Kruse T., Popier A.
STOCHASTICS AND DYNAMICS, vol.19, no.2, 2019 (SCI-Expanded)

VI. **APPROXIMATION OF EXCESSIVE BACKLOG PROBABILITIES OF TWO TANDEM QUEUES**
SEZER A. D.
JOURNAL OF APPLIED PROBABILITY, vol.55, no.3, pp.968-997, 2018 (SCI-Expanded)

VII. **Stationary analysis of a single queue with remaining service time-dependent arrivals**
Legros B., SEZER A. D.
QUEUEING SYSTEMS, vol.88, pp.139-165, 2018 (SCI-Expanded)

VIII. **Joint densities of hitting times for finite state Markov processes**
Bielecki T. R., Jeanblanc M., Sezer A. D.
TURKISH JOURNAL OF MATHEMATICS, vol.42, no.2, pp.586-608, 2018 (SCI-Expanded)

IX. **Analysis of push-type epidemic data dissemination in fully connected networks**
ÇAĞLAR M., SEZER A. D.
PERFORMANCE EVALUATION, vol.77, pp.21-36, 2014 (SCI-Expanded)

X. **Optimal Decision Rules for Product Recalls**
SEZER A. D., HAKSÖZ Ç.
MATHEMATICS OF OPERATIONS RESEARCH, vol.37, no.3, pp.399-418, 2012 (SCI-Expanded)

XI. **Modeling of an insurance system and its large deviations analysis**
Sezer A. D.
JOURNAL OF COMPUTATIONAL AND APPLIED MATHEMATICS, vol.235, no.3, pp.535-546, 2010 (SCI-Expanded)

XII. **Asymptotically optimal importance sampling for Jackson networks with a tree topology**
SEZER A. D.
QUEUEING SYSTEMS, vol.64, no.2, pp.103-117, 2010 (SCI-Expanded)

XIII. **Importance sampling for a Markov modulated queuing network**
SEZER A. D.
STOCHASTIC PROCESSES AND THEIR APPLICATIONS, vol.119, no.2, pp.491-517, 2009 (SCI-Expanded)

Refereed Congress / Symposium Publications in Proceedings

I. **Approximation of Excessive Backlog Probabilities of Two Parallel Queues**
ÜNLÜ K. D., SEZER A. D.
The 13th International Conference on Queueing Theory and Network Applications QTNA2018, 25 - 27 July 2018

II. **rM/G/1 queue: remaining service time dependent arrivals and iid service times.**
SEZER A. D., LEGROS B.
Workshop on Stochastic processes - Actuarial science and Finance, 31 July - 03 August 2017

III. **Backward Stochastic Differential Equations with Nonmarkovian Singular Terminal Values**
SEZER A. D., KRUSE T., POPIER A.
Workshop on Stochastic processes - Actuarial science and Finance, 31 July - 03 August 2017

IV. **BIST30 Varantlarına Heston Stokastik Volatilite Modelinin Uygulanması**
MERT Ö. M., SEZER A. D.
Yöneylem Araştırması ve Endüstri Mühendisliği 36. Ulusal Kongresi, İzmir, Turkey, 13 - 15 July 2016

Metrics

Publication: 19
Citation (WoS): 33
Citation (Scopus): 38
H-Index (WoS): 3
H-Index (Scopus): 4

Non Academic Experience

Brown University