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Personal Information

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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. , A comparison of constant and stochastic volatility in Merton's portfolio optimization problem, Post Graduate, 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, Post Graduate, A.KARA(Student), 2017

SEZER A. D. , Application of stochastic volatility models with jumps to bist options, Post Graduate,

M.RAHIMINEJAT(Student), 2017

SEZER A. D. , Local volatility model applied to bist30 warrants: Pricing and hedging, Post Graduate, Z.SILA(Student), 2016

SEZER A. D. , Pricing and hedging of quotient options in Istanbul stock exchange, Post Graduate, A.UMUR(Student), 2016

SEZER A. D. , Applications of the Heston model on BIST30 warrants : Hedging and pricing, Post Graduate,

Ö.MURAT(Student), 2016

SEZER A. D. , Pricing and hedging lookback options using black-scholes in borsa İstanbul, Post Graduate,

S.AUGUSTINE(Student), 2016

SEZER A. D. , District-index insurance program: Basic model and pricing, Post Graduate, İLAYBERK(Student), 2015

SEZER A. D. , Pricing and hedging a participating forward contract, Post Graduate, İEMRE(Student), 2013

SEZER A. D. , Temperature in Turkey and Turkish day ahead electricity market prices: Modeling and forecasting, Post Graduate, K.DEMİRBERK(Student), 2012

SEZER A. D. , Two studies on backward stochastic differential equations, Post Graduate, V.TUNÇ(Student), 2012

SEZER A. D. , Testing for rational bubbles in the Turkish stock market, Post Graduate, F.BAŞOĞLU(Student), 2012

Articles Published in Journals That Entered SCI, SSCI and AHCI Indexes

- **Excessive backlog probabilities of two parallel queues**
Unlu K. D. , SEZER A. D.
ANNALS OF OPERATIONS RESEARCH, vol.293, pp.141-174, 2020 (Journal Indexed in SCI)
- **Approximation of the exit probability of a stable Markov modulated constrained random walk**
Kabran F. B. , SEZER A. D.
ANNALS OF OPERATIONS RESEARCH, 2020 (Journal Indexed in SCI)
- **Backward stochastic differential equations with non-Markovian singular terminal values**
SEZER A. D. , Kruse T, Popier A.
STOCHASTICS AND DYNAMICS, vol.19, 2019 (Journal Indexed in SCI)
- **APPROXIMATION OF EXCESSIVE BACKLOG PROBABILITIES OF TWO TANDEM QUEUES**
SEZER A. D.
JOURNAL OF APPLIED PROBABILITY, vol.55, pp.968-997, 2018 (Journal Indexed in SCI)
- **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 (Journal Indexed in SCI)
- **Joint densities of hitting times for finite state Markov processes**
Bielecki T. R. , Jeanblanc M., Sezer A. D.
TURKISH JOURNAL OF MATHEMATICS, vol.42, pp.586-608, 2018 (Journal Indexed in SCI)
- **Analysis of push-type epidemic data dissemination in fully connected networks**
ÇAĞLAR M., SEZER A. D.
PERFORMANCE EVALUATION, vol.77, pp.21-36, 2014 (Journal Indexed in SCI)
- **Optimization Methods in Mathematical Finance**
Sezer A. D. , Weber G.
OPTIMIZATION, vol.62, pp.1399-1402, 2013 (Journal Indexed in SCI)
- **Optimal Decision Rules for Product Recalls**
SEZER A. D. , HAKSÖZ Ç.
MATHEMATICS OF OPERATIONS RESEARCH, vol.37, pp.399-418, 2012 (Journal Indexed in SCI)
- **APPROXIMATION OF BOUNDS ON MIXED-LEVEL ORTHOGONAL ARRAYS**
SEZER A. D. , ÖZBUDAK F.
ADVANCES IN APPLIED PROBABILITY, vol.43, pp.399-421, 2011 (Journal Indexed in SCI)
- **Modeling of an insurance system and its large deviations analysis**
Sezer A. D.
JOURNAL OF COMPUTATIONAL AND APPLIED MATHEMATICS, vol.235, pp.535-546, 2010 (Journal Indexed in SCI)
- **Asymptotically optimal importance sampling for Jackson networks with a tree topology**
SEZER A. D.
QUEUEING SYSTEMS, vol.64, pp.103-117, 2010 (Journal Indexed in SCI)
- **Importance sampling for a Markov modulated queuing network**
SEZER A. D.

Refereed Congress / Symposium Publications in Proceedings



Suzaku Analysis of A1800

Aktekin E., GÖK F., Hudaverdi M., SEZER A. D., ERCAN E. N.

9th International Conference of the Hellenic-Astronomical-Society, Athens, Greece, 20 - 24 September 2009, vol.424, pp.325-327

Supported Projects

SEZER A. D. , ÜNLÜ K. D. , BAŞOĞLU F., Project Supported by Higher Education Institutions, Markov Süreçleri ve Uygulamaları, 2016 - 2019

Citations

Total Citations (WOS):21

h-index (WOS):2