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Personal Information

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Education Information

Doctorate, Middle East Technical University, Institute Of Applied Mathematics, Finansal Matematik (Dr), Turkey 2016 - Continues
Postgraduate, Middle East Technical University, Institute Of Applied Mathematics, Finansal Matematik (Yl) (Tezli), Turkey 2014 - 2016
Undergraduate, Middle East Technical University, Faculty Of Arts And Sciences, Department Of Mathematics, Turkey 2010 - 2014

Dissertations

Postgraduate, Applications of the Heston model on BIST30 warrants : Hedging and pricing, Middle East Technical University, Institute of Applied Mathematics, Finansal Matematik (Yl) (Tezli), 2016

Research Areas

Natural Sciences

Academic Titles / Tasks

Research Assistant, Middle East Technical University, Institute Of Applied Mathematics, Financial Mathematics, 2015 - Continues

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

I. **Optimal premium allocation under stop-loss insurance using exposure curves**
Mert Ö. M. , Kestel A. S.
HACETTEPE JOURNAL OF MATHEMATICS AND STATISTICS, vol.1, no.1, pp.1-20, 2021 (Journal Indexed in SCI Expanded)
II. **Time dependent stop-loss reinsurance and exposure curves**
Mert Ö. M. , Kestel A. S.
JOURNAL OF COMPUTATIONAL AND APPLIED MATHEMATICS, vol.389, 2021 (Journal Indexed in SCI)

Books & Book Chapters

I. **Forecasting the Hydro Inflow and Optimization of Virtual Power Plant Pricing**
ÇABUK S., MERT Ö. M. , KESTEL A. S. , Kalaycı E.

in: Applied Operations Research and Financial Modelling in Energy, André B. DorsmanKazim Baris AticiAydin UlucanMehmet Baha Karan, Editor, Springer, pp.125-152, 2021

Refereed Congress / Symposium Publications in Proceedings

I. **Time Dependent Stop-Loss Reinsurance and Exposure Curves**
MERT Ö. M. , KESTEL A. S.
Virtual 24th International Congress on Insurance: Mathematics and Economics, United States Of America, 05 July 2021

II. **Time Dependent Stop-Loss Reinsurance and Exposure Curves**
Mert Ö. M. , Kestel A. S.
Virtual 25th International Congress on Insurance: Mathematics and Economics, Illinois, United States Of America, 5 - 09 July 2021, pp.145-146

III. **Optimal Stop-Loss Reinsurance: A Dependence Analysis of Aggregate Claims under Certain Distributions**
MERT Ö. M. , KESTEL A. S.
4th European Actuarial Journal Conference, Leuven, Belgium, 9 - 11 September 2018, pp.61

IV. **Dependence Analysis with Normally Distributed Aggregate Claims in Stop Loss Insurance**
MERT Ö. M. , KESTEL A. S.
10th Internatioanal Statistics Congress (ISC2017) Ankara, Ankara, Turkey, 6 - 08 December 2017

V. **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

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

Edit Congress and Symposium Activities

Yöneylem Araştırması ve Endüstri Mühendisliği 36 Ulusal Kongresi, Panelists, İzmir, Turkey, 2016

Citations

Total Citations (WOS):1
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