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International Researcher IDs

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Education Information

Doctorate, Middle East Technical University, Institute of Applied Mathematics, Finansal Matematik (Dr), Turkey 2016 - 2022
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

Doctorate, Stochastic modeling of stop-loss reinsurance and exposure curves under time dependent structure, Middle East Technical University, Institute of Applied Mathematics, 2022
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

Published journal articles indexed by SCI, SSCI, and AHCI

I. **Optimal premium allocation under stop-loss insurance using exposure curves**
Mert Ö. M., Kestel A. S.
HACETTEPE JOURNAL OF MATHEMATICS AND STATISTICS, vol.51, no.1, pp.288-307, 2022 (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 (SCI-Expanded)

Books

I. **Modelling Natural Gas Future Prices via Hybrid Stochastic Diffusion Processes**
MERT Ö. M., KOÇ O., KESTEL A. S.
in: Energy Entrepreneurship, Sustainability, Innovation and Financing, , Editor, Springer, pp.297-324, 2025

II. **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. **Stop-loss reinsurance pricing and exposure curves under jump influence**
MERT Ö. M., KESTEL A. S.
Familly Workshop (Financial and Actuarial Mathematics in Liverpoold, Leeds, York), Liverpool, England, 07 December 2023, pp.1

II. **TIME DEPENDENT STOP-LOSS REIUNSURANCE AND EXPOSURE CURVES VIA STOCHASTIC JUMP DIFFUSION**
MERT Ö. M., KESTEL A. S.
26th International Congress on Insurance: Mathematics and Economics, Edinburgh, Saint Helena, 4 - 07 July 2023, pp.86

III. **Time Dependent Stop-Loss Reinsurance and Exposure Curves**
Mert Ö. M., Kestel A. S.
Virtual 24th International Congress on Insurance: Mathematics and Economics, Illinois, United States Of America, 5 - 09 July 2021, pp.145-146

IV. **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

V. **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

VI. **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

VII. **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

Metrics

Publication: 13
Citation (WoS): 2
Citation (Scopus): 2
H-Index (WoS): 1
H-Index (Scopus): 1

Congress and Symposium Activities

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