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Education Information

Doctorate, Middle East Technical University, Faculty of Arts and Sciences, Department of Statistics, Turkey 2017 - Continues
Postgraduate, Middle East Technical University, Institute of Applied Mathematics, Aktüerya Bilimleri (Yl) (Tezli), Turkey 2013 - 2016
Undergraduate, Middle East Technical University, Faculty of Arts and Sciences, Department of Statistics, Turkey 2008 - 2013

Foreign Languages

English, C1 Advanced
Italian, B1 Intermediate

Dissertations

Postgraduate, SURPLUS PROCESS WITH PERTURBATION OF BROWNIAN MOTION IN AN INSURANCE PORTFOLIO, Middle East Technical University, Institute of Applied Mathematics, Actuarial Science, 2016

Research Areas

Mathematics, Statistics, Probability Theory, Stochastic Processes, Natural Sciences

Academic Titles / Tasks

Research Assistant, Middle East Technical University, Institute of Applied Mathematics, Actuarial Science, 2014 - Continues

Refereed Congress / Symposium Publications in Proceedings

I. **Genelleştirilmiş Lundberg Eşitisizliği Üzerine**
Hanalioğlu Z., Şimşek M., Hanalioğlu T.
3. Ulusal Sigorta ve Aktüerya Kongresi, Karabük, Turkey, 28 - 29 September 2017

II. **Stochastic risk assessment of an insurance portfolio underrenewal process with VaR and CVaR as initial capital**
ŞİMŞEK M., UĞUR Ö., KESTEL A. S.
2nd International Conference on Computational Finance, 4 - 08 September 2017

III. **Stochastic surplus process and constrained portfolio optimization with VaR and CVaR**
ŞİMŞEK M., UĞUR Ö., KESTEL A. S.
3. European Actuarial Journal Conference, Lyon, France, 4 - 08 September 2016

IV. **Stochastic Surplus Process and Constrained Portfolio Optimisation with VaR and CVaR**
ŞİMŞEK M., UĞUR Ö., KESTEL A. S.
EAJ 2016 & IA Summer School, 5 - 08 July 2016

V. **Surplus Process with Perturbations of a BrownianMotion in an Insurance Porftfolio**
ŞİMŞEK M., Ugur O., KESTEL A. S.
55. EURO Working Group Commodities and Financial Modelling Conference, Ankara, Turkey, 14 - 16 May 2015

Supported Projects

TUBITAK Project, Discrete-Time Stochastic Models With Actuarial Applications, 2022 - 2023
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
UĞUR Ö., KESTEL S. A., ŞİMŞEK M., Project Supported by Higher Education Institutions, Monte Carlo simülasyon teknikleri ile iflas olasılıklarının tahmininde CVaR optimizasyonu, 2016 - 2016
KESTEL A. S., YILDIRIM B., Ekici M. A., YAKUT A., ŞİMŞEK M., Project Supported by Higher Education Institutions, Türkiye'deki Yapı Stoku Özelliklerine Bağlı Deprem Sigortası ve Reasürans Primi Değerlendirmesi, 2014 - 2015

Mobility Activity

Research Scholarship Program, Scientific Research, University of Liverpool, England, 2022 - 2023

Metrics

Publication: 5

Congress and Symposium Activities

LMS Research School on Probability at University of Liverpool: Random Structures, Applied Probability and Computation., Attendee, Liverpool, England, 2023
Levy processes and random walks: A workshop in celebration of Ron Doney's 80th birthday, Attendee, Manchester, England, 2022

Scholarships

Discrete Time Stochastic Models with Actuarial Applications, TUBITAK, 2022 - 2023