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Personal Information

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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 (YI) (Tezli), Turkey 2013 - 2016

Undergraduate, Middle East Technical University, Faculty Of Arts And Sciences, Department Of Statistics, Turkey 2008 - 2013

Foreign Languages

Italian, B1 Intermediate

English, C1 Advanced

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 Eşitsizliği Üzerine

Hanaloğlu Z., Şimşek M., Hanaloğlu 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 Brownian Motion in an Insurance Portfolio

ŞİMŞEK M., Uğur O., KESTEL A. S.

55. EURO Working Group Commodities and Financial Modelling Conference, Ankara, Turkey, 14 - 16 May 2015

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

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