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International Researcher IDs

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Education Information

Doctorate, Middle East Technical University, Faculty of Arts and Sciences, Department of Statistics, Turkey 2017 - 2024

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

English, C1 Advanced

Dissertations

Doctorate, Fluctuation Theory of Omega-Killed Lévy Processes, Middle East Technical University, Graduate School of Natural and Applied Sciences, Department of Statistics, 2024

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

Statistics, Probability Theory, Stochastic Processes, Natural Sciences

Academic Titles / Tasks

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

Published journal articles indexed by SCI, SSCI, and AHCI

I. Fluctuations of an omega-type killed process in discrete time

Şimşek M., Ramsden L., Papaioannou A. D.

MODERN STOCHASTICS THEORY AND APPLICATIONS, vol.11, no.4, pp.459-478, 2024 (SCI-Expanded)

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: 6

Scholarships

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