

## **Personal Information**

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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 2015 - Continues

Postgraduate, Middle East Technical University, Institute of Applied Mathematics, Financial Mathematics, Turkey 2012 - 2015

Undergraduate, Hacettepe University, Fen Fakültesi, Aktüerya Bilimleri Bölümü, Turkey 2007 - 2012

## **Dissertations**

Postgraduate, Object-oriented implementation of option pricing via Matlab: Monte Carlo approach, Middle East Technical University, Institute of Applied Mathematics, Finansal Matematik (YI) (Tezli), 2015

## **Research Areas**

Statistics, Probability Theory, Stochastic Processes, Statistical Analysis and Applications

## **Academic Titles / Tasks**

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

## **Refereed Congress / Symposium Publications in Proceedings**

### **I. Pricing Stochastic Barrier Options in Presence of Jumps**

KOZPINAR SARI S., YOLCU OKUR Y., TEKİN Ö., UĞUR Ö.

55th Meeting of the EWGCFM, 14 - 16 May 2015

## **Supported Projects**

UĞUR Ö., TEKİN Ö., ALADAĞLI E. E., AYDOĞAN B., ENGİNAR O., Project Supported by Higher Education Institutions, Algoritmik Ticaret ve Finansal Araçlar için Gerçek Zamanlı Çalışan Bir Prototip, 2018 - 2019

UĞUR Ö., TEKİN Ö., EVCİN C., Project Supported by Higher Education Institutions, Türev Araçların Lévy Modeli Altında

Monte Carlo Benzetimi ile Fiyatlandırılması, 2017 - 2017

UĞUR Ö., TEKİN Ö., EVCİN C., ÜRETEN M. A., Project Supported by Higher Education Institutions, Navier-Stokes

Denklemleri için Kontrol Problemleri ve Uygulamaları, 2016 - 2016

UĞUR Ö., TEKİN Ö., YOLCU OKUR Y., Project Supported by Higher Education Institutions, Türev Araçların Lévy Modeli

Altında Monte Carlo Benzetimi ile Fiyatlandırılması, 2015 - 2015

## Metrics

Publication: 1