

Res. Asst. ÖZGE TEKİN

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