

Res. Asst. ÖZGE TEKİN

Personal Information

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Education Information

Doctorate, Middle East Technical University, Institute of Applied Mathematics, Finansal Matematik (Dr), Turkey 2015 - Continues

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

Under Graduate, Hacettepe Üniversitesi, Fen Fakültesi, Aktüerya Bilimleri Bölümü, Turkey 2007 - 2012

Dissertations

Post Graduate, 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

- 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., ÜRETEEN 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