Emre AKDOĞAN

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PERSONAL INFORMATION

Date of Birth	**:**	30/08/1989
Place of Birth	**:**	Ankara
Nationality	**:**	Turkish
Marital Status	**:**	Single
Sex	**:**	Male
Driver License	**:**	B (2009)

EDUCATION

09/2014 - 06/2014 **Middle East Technical University - Institute of Applied Mathematics**

Ph.D Financial Mathematics

Subjects Studied: Investment Management, Interest Rate Models, Computational Finance, Monte Carlo Methods

09/2014 - 06/2014 **Middle East Technical University - Institute of Applied Mathematics**

MSc Financial Mathematics

Subjects Studied: Probability Theory, Financial Management, Statistics, Numerical Optimization, Financial Derivatives, Stochastic Calculus, Financial Economics

Master Thesis: Stochastic Optimal Control Theory: New Applications to Finance and Insurance

Supervisor: Assoc. Prof. Dr. Yeliz Yolcu Okur

Co-advisor: Prof. Dr. Gerhard Wilhelm Weber

09/2008 – 06/2014 **Middle East Technical University**

BSc Mathematics

Subjects Studied: Functional Analysis, Applied Mathematics, Combinatorics, Cryptography, Number Theory, Graph Theory, Probability Theory

09/2003–06/2007 **High School - Bahçelievler Deneme High School – Ankara**

JOB EXPERIENCE

11/2015 – **Metu-Institute of Applied Mathematics -Ankara**

Research Assistant

Conducted problem hours and evaluated assignments & exams for lectures (such as Financial Management, Advance Stochastic Calculus for Finance, Basic Mathematics, Financial Derivatives, Probability Theory)

07/2015-09/2015 **DO & CO AG -Vienna**

Erasmus Controller Trainee

04/2015 – 07/2015 **Metu-Institute of Applied Mathematics -Ankara**

Student Assistant

03/2010 – 01/2013 **Garanti Bank - Ankara**

Brand Ambassador

***** Advertisement and Information of Talent Camp

* Take Applications for Organizations of Garanti Bank

* Preparing Daily, Weekly and Monthly Activity Reports

* Market Research & Field Experience

RESEARCH INTERESTS

Stochastic Optimal Control Theory, Stochastic Modelling, Interest Rate Models, Financial Derivatives, Energy Trading and Electricity Markets

LANGUAGE SKILLS

Turkish: *Native*

English : *Fluent*

German : Pre-Intermediate

COMPUTER SKILLS

* *MS Office*

* *C*

* *Latex*

Matlab

PARTICIPATIONS

- 14th Summer School in Stochastic Finance, Athens University of Economics and Business and the Department of Mathematics of the University of Aegean in 28 August – 1 September 2017.

- Advanced Modelling in Mathematical Finance Workshop in Honor of Azize Hayfavi's 75th Birthday, Financial Modeling, Monte Carlo Simulations, Institute of Applied Mathematics, Middle East Technical University, Ankara, Turkey, 23.10.2017 -23.10.2017 (OrganizerNational).

- VCMF Educational Workshop, Limit Order Book / High Frequency Trading, Credit Risk / Systemic Risk, Computational Methods and Calibration, New Financial Markets, Stochastic Volatility Models, Risk Measures and Optimization, WU Wien - Vienna University of Economics and Business, Vienna, Australia, 15.09.2016 -16.09.2016 (International).

- 3rd Ankara-Istanbul Workshop on Stochastic Processes, Bayesian and hidden Markov models, Diffusion and jump-diffusion models in finance, Levy and renewal processes, Malliavin calculus and its applications to finance, Probabilistic approach to operator theory, Processes in random media Random walks on graphs, Stochastic flows, Middle East Technical University, Ankara, Turkey, 16.06.2016 -17.06.2016 (National)

SOCIAL ACTIVITIES & CLUB MEMBERSHIPS

Social Activities: Travelling, Football, Reading, Theatre

Academic Memberships: Society for Industrial and Applied Mathematics (SIAM)

Club Memberships: METU Mathematics Club, Ankara Volunteers Team, Turkish Red Crescent Society-

METU Branch, Metu Aikido Club

REFERENCES

References available upon request.